

For the year Jan. 1-Dec. 31, 2011, or other tax year beginning . 2011, ending . 20

Your first name and initial **WILLARD M** Last name **ROMNEY** See separate instructions.

If a joint return, spouse's first name and initial **ANN D** Last name **ROMNEY** Your social security number [REDACTED]

Home address (number and street). If you have a P.O. box, see instructions. [REDACTED] Apt. no. [REDACTED] Spouse's social security number [REDACTED]

City, town or post office, state, and ZIP code. If you have a foreign address, also complete spaces below (see instructions). **BELMONT MA 02478**

Foreign country name **USA** Foreign province/county Foreign postal code

Presidential Election Campaign
Check here if you, or your spouse if filing jointly, want \$3 to go to this fund. Checking a box below will not change your tax or refund. ☒ You ☒ Spouse

Filing Status

1 ☐ Single

2 ☒ Married filing jointly (even if only one had income)

3 ☐ Married filing separately. Enter spouse's SSN above and full name here. ▶

4 ☐ Head of household (with qualifying person). (See instructions.) If the qualifying person is a child but not your dependent, enter this child's name here. ▶

5 ☐ Qualifying widow(er) with dependent child

Exemptions

6a ☒ Yourself. If someone can claim you as a dependent, do not check box 6a

6b ☒ Spouse

c Dependents:

| (1) First name | Last name | (2) Dependent's social security number | (3) Dependent's relationship to you | (4) <input checked="" type="checkbox"/> If child under age 17 qualifying for child tax credit (see instructions) |
|----------------|-----------|--|-------------------------------------|--|
| | | | | |
| | | | | |
| | | | | |
| | | | | |

If more than four dependents, see instructions and check here ▶ ☐

d Total number of exemptions claimed

Boxes checked on 6a and 6b No. of children on 6c who:
• lived with you
• did not live with you due to divorce or separation (see instructions)
Dependents on 6c not entered above

Add numbers on lines above ▶ **2**

Income

7 Wages, salaries, tips, etc. Attach Form(s) W-2 **7**

8a Taxable interest. Attach Schedule B if required **8a** **3,012,775.**

b Tax-exempt interest. Do not include on line 8a **8b** **1,329.**

9a Ordinary dividends. Attach Schedule B if required **9a** **3,649,567.**

b Qualified dividends **9b** **2,221,956.**

10 Taxable refunds, credits, or offsets of state and local income taxes **10** **352,905.**

11 Alimony received **11**

12 Business income or (loss). Attach Schedule C or C-EZ **12** **450,740.**

13 Capital gain or (loss). Attach Schedule D if required. If not required, check here ▶ ☐ **13** **6,810,176.**

14 Other gains or (losses). Attach Form 4797 **14** **-484,572.**

15a IRA distributions **15a** **15b** Taxable amount **15b**

16a Pensions and annuities **16a** **16b** Taxable amount **16b**

17 Rental real estate, royalties, partnerships, S corporations, trusts, etc. Attach Schedule E **17** **120,375.**

18 Farm income or (loss). Attach Schedule F **18**

19 Unemployment compensation **19**

20a Social security benefits **20a** **20b** Taxable amount **20b**

21 Other income. List type and amount **SEE STATEMENT 2** **21** **-202,358.**

22 Combine the amounts in the far right column for lines 7 through 21. This is your **total income** ▶ **22** **13,709,608.**

Adjusted Gross Income

23 Educator expenses **23**

24 Certain business expenses of reservists, performing artists, and fee-basis government officials. Attach Form 2106 or 2106-EZ **24**

25 Health savings account deduction. Attach Form 8889 **25**

26 Moving expenses. Attach Form 3903 **26**

27 Deductible part of self-employment tax. Attach Schedule SE **27** **12,657.**

28 Self-employed SEP, SIMPLE, and qualified plans **28**

29 Self-employed health insurance deduction **29**

30 Penalty on early withdrawal of savings **30**

31a Alimony paid b Recipient's SSN ▶ **31a**

32 IRA deduction **32**

33 Student loan interest deduction **33**

34 Tuition and fees. Attach Form 8917 **34**

35 Domestic production activities deduction. Attach Form 8903 **35**

36 Add lines 23 through 35 **36** **12,657.**

37 Subtract line 36 from line 22. This is your **adjusted gross income** **37** **13,696,951.**

**Application for Automatic Extension of Time
To File U.S. Individual Income Tax Return**

OMB No. 1545-0074

2011

There are three ways to request an automatic extension of time to file a U.S. individual income tax return.

1. You can file Form 4868 electronically by accessing IRS *e-file* using your home computer or by using a tax professional who uses *e-file*.
2. You can pay all or part of your estimate of income tax due using a credit or debit card or by using the Electronic Federal Tax Payment System (EFTPS).
3. You can file a paper Form 4868.

IRSe - file**It's Convenient,
Safe, and Secure**

IRS *e-file* is the IRS's electronic filing program. You can get an automatic extension of time to file your tax return by filing Form 4868 electronically. You will receive an electronic acknowledgment once you complete the transaction. Keep it with your records. Do not send in Form 4868 if you file electronically, unless you are making a payment with a check or money order (see page 3).

Complete Form 4868 to use as a worksheet. If you think you may owe tax when you file your return, you will need to estimate your total tax liability and subtract how much you have already paid (lines 4, 5, and 6 below).

Several companies offer free e-filing of Form 4868 through the Free File program. For more details, go to IRS.gov and click on *freefile*.

**E-file Using Your Personal Computer
or Through a Tax Professional**

Refer to your tax software package or tax preparer for ways to file electronically. Be sure to have a copy of your 2010 tax return - you will be asked to provide information from the return for taxpayer verification. If you wish to make a payment, you can pay by electronic funds withdrawal or send your check or money order to the address shown in the middle column under *Where To File a Paper Form 4868* (see page 4).

Pay by Credit or Debit Card or EFTPS

You can get an extension if you pay part or all of your estimate of income tax due by using a credit or debit card. Your payment must be at least \$1. You can also get an extension when you pay part or all of your estimate of income tax due using EFTPS. You can pay by phone or over the Internet (see page 3).

File a Paper Form 4868

If you wish to file on paper instead of electronically, fill in the Form 4868 below and mail it to the address shown on page 4.

For information on using a private delivery service, see page 4.

Note. If you are a fiscal year taxpayer, you must file a paper Form 4868.

General Instructions**Purpose of Form**

Use Form 4868 to apply for 6 more months (4 if "out of the country" (defined on page 2) and a U.S. citizen or resident) to file Form 1040, 1040A, 1040EZ, 1040NR, 1040NR-EZ, 1040-PR, or 1040-SS.

Gift and generation-skipping transfer (GST) tax return (Form 709).

An extension of time to file your 2011 calendar year income tax return also extends the time to file Form 709 for 2011. However, it does not extend the time to pay any gift and GST tax you may owe for 2011. To make a payment of gift and GST tax, see Form 8892. If you do not pay the amount due by the regular due date for Form 709, you will owe interest and may also be charged penalties. If the donor died during 2011, see the instructions for Forms 709 and 8892.

Qualifying for the Extension

To get the extra time you must:

1. Properly estimate your 2011 tax liability using the information available to you.

2. Enter your total tax liability on line 4 of Form 4868, and

3. File Form 4868 by the regular due date of your return.

Although you are not required to make a payment of the tax you estimate as due, Form 4868 does not extend the time to pay taxes. If you do not pay the amount due by the regular due date, you will owe interest. You may also be charged penalties. For more details, see Interest and Late Payment Penalty on page 2. Any remittance you make with your application for extension will be treated as a payment of tax.

You do not have to explain why you are asking for the extension. We will contact you only if your request is denied.

Do not file Form 4868 if you want the IRS to figure your tax or you are under a court order to file your return by the regular due date.

▼ DETACH HERE ▼

**Application for Automatic Extension of Time
To File U.S. Individual Income Tax Return**

OMB No. 1545-0074

2011

For calendar year 2011, or other tax year beginning , 2011, ending , 20

Part I Identification

1 Your name(s) (see instructions)

WILLARD M ROMNEY

ANN D ROMNEY

Address (see instructions)

City, town, or post office

BELMONT

USA

State

ZIP Code

MA

02478

2 Your social security number

3 Spouse's social security number

Part II Individual Income Tax

4 Estimate of total tax liability for 2011 . . . \$ 3,226,623.

5 Total 2011 payments 3,434,441.

6 Balance due. Subtract line 5 from line

4 (see instructions) NONE

7 Amount you are paying (see instructions) ▶

NONE

8 Check here if you are "out of the country" and a U.S. citizen or resident (see instructions) ☐9 Check here if you file Form 1040NR or 1040NR-EZ and did not receive wages as an employee subject to U.S. income tax withholding ☐

For Privacy Act and Paperwork Reduction Act Notice, see page 4.

Form **4868** (2011)

GOLDMAN SACHS HEDGE FUND PARTNERS II, LLC
SCHEDULE K-1 SUPPORTING SCHEDULES

PARTNER #

R BRADFORD MALT TTEE THE ANN D ROPES & GRAY LLP

BOX 15, CODE P - OTHER CREDITS

U.S. WITHHOLDING TAX
TOTAL OTHER CREDITS

7

7

| | | | |
|----|---|----|------------|
| 38 | Amount from line 37 (adjusted gross income) | 38 | 13,696,951 |
|----|---|----|------------|

39a Check if: ☐ You were born before January 2, 1947, ☐ Blind. ☐ Spouse was born before January 2, 1947, ☐ Blind. Total boxes checked 39a

40 b If your spouse itemizes on a separate return or you were a dual-status alien, check here ☐ **Itemized deductions** (from Schedule A) or your **standard deduction** (see left margin) ☐

Standard Deduction for -

- People who check any box on line 39a or 39b or who can be claimed as a dependent, see instructions.
- All others:
 - Single or Married filing separately, \$5,800
 - Married filing jointly or Qualifying widow(er), \$11,600

Head of household, \$8,500

| | | | |
|----|---|----|------------|
| 40 | Itemized deductions (from Schedule A) or your standard deduction (see left margin) | 40 | 4,681,842. |
| 41 | Subtract line 40 from line 38 | 41 | 9,015,109. |
| 42 | Exemptions. Multiply \$3,700 by the number on line 6d | 42 | 7,400. |
| 43 | Taxable income. Subtract line 42 from line 41. If line 42 is more than line 41, enter -0- | 43 | 9,007,709. |
| 44 | Tax (see instructions). Check if any from: a <input type="checkbox"/> Form(s) 8814 b <input type="checkbox"/> Form 4972 c <input type="checkbox"/> 962 election * | 44 | 1,340,834. |
| 45 | Alternative minimum tax (see instructions). Attach Form 6251 | 45 | 674,512. |
| 46 | Add lines 44 and 45 | 46 | 2,015,346. |
| 47 | Foreign tax credit. Attach Form 1116 if required | 47 | 102,790. |
| 48 | Credit for child and dependent care expenses. Attach Form 2441 | 48 | |
| 49 | Education credits from Form 8863, line 23 | 49 | |
| 50 | Retirement savings contributions credit. Attach Form 8880 | 50 | |
| 51 | Child tax credit (see instructions) | 51 | |
| 52 | Residential energy credits. Attach Form 5695 | 52 | |
| 53 | Other credits from Form: a <input checked="" type="checkbox"/> 3800 b <input type="checkbox"/> 8801 c <input type="checkbox"/> | 53 | 27. |
| 54 | Add lines 47 through 53. These are your total credits | 54 | 102,817. |
| 55 | Subtract line 54 from line 46. If line 54 is more than line 46, enter -0- | 55 | 1,912,529. |

| | | | |
|-----|--|-----|------------|
| 56 | Self-employment tax. Attach Schedule SE | 55 | 1,912,529. |
| 57 | Unreported social security and Medicare tax from Form: a <input type="checkbox"/> 4137 b <input type="checkbox"/> 8919 | 56 | 23,179. |
| 58 | Additional tax on IRAs, other qualified retirement plans, etc. Attach Form 5329 if required | 57 | |
| 59a | Household employment taxes from Schedule H | 58 | |
| b | First-time homebuyer credit repayment. Attach Form 5405 if required | 59a | |
| 60 | Other taxes. Enter code(s) from instructions | 59b | |
| 61 | Add lines 55 through 60. This is your total tax | 60 | |
| | | 61 | 1,935,708. |

| | | | | | |
|------------|--|------------|------------|-----------|------------|
| 62 | Federal income tax withheld from Forms W-2 and 1099 | 62 | | 61 | 1,935,708. |
| 63 | 2011 estimated tax payments and amount applied from 2010 return | 63 | 3,434,441. | | |
| 64a | Earned income credit (EIC) | 64a | | | |
| b | Nontaxable combat pay election | 64b | | | |
| 65 | Additional child tax credit. Attach Form 8812 | 65 | | | |
| 66 | American opportunity credit from Form 8863, line 14 | 66 | | | |
| 67 | First-time homebuyer credit from Form 5405, line 10 | 67 | | | |
| 68 | Amount paid with request for extension to file | 68 | NONE | | |
| 69 | Excess social security and tier 1 RRTA tax withheld | 69 | | | |
| 70 | Credit for federal tax on fuels. Attach Form 4136 | 70 | | | |
| 71 | Credits from Form: a <input type="checkbox"/> 2439 b <input type="checkbox"/> 8839 c <input type="checkbox"/> 8801 d <input type="checkbox"/> 8885 | 71 | | | |
| 72 | Add lines 62, 63, 64a, and 65 through 71. These are your total payments | | | 72 | 3,434,441. |

74a Amount of line 73 you want refunded to you. If Form 8888 is attached, check here ☐ **73** 1,498,740.

Direct deposit? ☒
See instructions. **b** Routing number [] [] [] [] [] [] [] [] [] [] **c** Type: ☐ Checking ☐ Savings
d Account number []

75 Amount of line 73 you want applied to your 2012 estimated tax **75** 1,498,740.

| | | | | | |
|---|--|----|------------|----|--|
| 6 | Amount you owe. Subtract line 72 from line 61. For details on how to pay, see instructions . . . ▶ | 75 | 1,498,740. | 76 | |
| 7 | Estimated tax penalty (see instructions). . . ▶ | 77 | | | |

Do you want to allow another person to discuss this return with the IRS (see instructions)? ☒ Yes. Complete below. ☐ No

Designee's name **DANIEL P. FEHELEY** Phone no. [REDACTED] Personal identification number (PIN) [REDACTED]

Joint return? See instructions.
Keep a copy for your records.

Under penalties of perjury, I declare that I have examined this return and accompanying schedules and statements, and to the best of my knowledge and belief, they are true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Your signature _____ Date _____ Your occupation _____ Daytime phone number _____

| | | | | |
|---|--|------|---------------------|--|
| Spouse's signature. If a joint return, both must sign. | | Date | Spouse's occupation | If the IRS requests it, attach Form 1041 |
|---|--|------|---------------------|--|

| | | | | | | |
|--|--|--|--|------------------------|--|--------------------|
| Print/Type preparer's name DANIEL P. FEHELEY | | Preparer's signature <i>Daniel P. Feheley</i> | | Date 9/17/20 | Check <input type="checkbox"/> # Self-employed | PTIN [REDACTED] |
| Firm's name ▶ PRICEWATERHOUSECOOPERS LLP | | | | | Firm's EIN ▶ [REDACTED] | |
| Firm's address ▶ 125 HIGH STREET BOSTON | | | | | Phone no. [REDACTED] | |

SCHEDULE A
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Itemized Deductions

▶ Attach to Form 1040.

▶ See Instructions for Schedule A (Form 1040).

OMB No. 1545-0074

2011

Attachment
Sequence No. **07**

Name(s) shown on Form 1040

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Medical and Dental Expenses

Caution. Do not include expenses reimbursed or paid by others.

- | | | | |
|---|---|---|-------------|
| 1 | Medical and dental expenses (see instructions) | 1 | 15,211. |
| 2 | Enter amount from Form 1040, line 38 | 2 | 13,696,951. |
| 3 | Multiply line 2 by 7.5% (.075) | 3 | 1,027,271. |
| 4 | Subtract line 3 from line 1. If line 3 is more than line 1, enter -0- | 4 | |

Taxes You Paid

- | | | | |
|---|--|---|------------|
| 5 | State and local (check only one box): | 5 | 1,327,031. |
| a | <input checked="" type="checkbox"/> Income taxes, or | | |
| b | <input type="checkbox"/> General sales taxes | | |
| 6 | Real estate taxes (see instructions) | 6 | 214,728. |
| 7 | Personal property taxes | 7 | 146. |
| 8 | Other taxes. List type and amount | 8 | |
| 9 | Add lines 5 through 8 | 9 | 1,541,905. |

Interest You Paid

- | | | | |
|----|--|----|---------|
| 10 | Home mortgage interest and points reported to you on Form 1098 | 10 | |
| 11 | Home mortgage interest not reported to you on Form 1098. If paid to the person from whom you bought the home, see instructions and show that person's name, identifying no., and address | 11 | |
| 12 | Points not reported to you on Form 1098. See instructions for special rules | 12 | |
| 13 | Mortgage insurance premiums (see instructions) | 13 | |
| 14 | Investment interest. Attach Form 4952 if required. (See instructions.) | 14 | 56,904. |
| 15 | Add lines 10 through 14 | 15 | 56,904. |

Note.
Your mortgage interest deduction may be limited (see instructions).

Gifts to Charity

If you made a gift and got a benefit for it, see instructions.

- | | | | |
|----|---|----|------------|
| 16 | Gifts by cash or check. If you made any gift of \$250 or more, see instructions | 16 | 1,330,199. |
| 17 | Other than by cash or check. If any gift of \$250 or more, see instructions. You must attach Form 8283 if over \$500. | 17 | 920,573. |
| 18 | Carryover from prior year | 18 | |
| 19 | Add lines 16 through 18 | 19 | 2,250,772. |

Casualty and Theft Losses

- | | | | |
|----|---|----|--|
| 20 | Casualty or theft loss(es). Attach Form 4684. (See instructions.) | 20 | |
|----|---|----|--|

Job Expenses and Certain Miscellaneous Deductions

- | | | | |
|----|---|----|-------------|
| 21 | Unreimbursed employee expenses - job travel, union dues, job education, etc. Attach Form 2106 or 2106-EZ if required. (See instructions.) | 21 | |
| 22 | Tax preparation fees | 22 | |
| 23 | Other expenses - investment, safe deposit box, etc. List type and amount | 23 | 1,106,200. |
| 24 | Add lines 21 through 23 | 24 | 1,106,200. |
| 25 | Enter amount from Form 1040, line 38 | 25 | 13,696,951. |
| 26 | Multiply line 25 by 2% (.02) | 26 | 273,939. |
| 27 | Subtract line 26 from line 24. If line 26 is more than line 24, enter -0- | 27 | 832,261. |

Other Miscellaneous Deductions

- | | | | |
|----|---|----|--|
| 28 | Other - from list in instructions. List type and amount | 28 | |
|----|---|----|--|

Total Itemized Deductions

- | | | | |
|----|---|----|--------------------------|
| 29 | Add the amounts in the far right column for lines 4 through 28. Also, enter this amount on Form 1040, line 40 | 29 | 4,681,842. |
| 30 | If you elect to itemize deductions even though they are less than your standard deduction, check here | | <input type="checkbox"/> |

For Paperwork Reduction Act Notice, see Form 1040 instructions.

Schedule A (Form 1040) 2011

SCHEDULE B
(Form 1040A or 1040)

Interest and Ordinary Dividends

OMB No. 1545-0074

2011

Attachment
Sequence No. **08**

Department of the Treasury
Internal Revenue Service (99)

► Attach to Form 1040A or 1040.

► See instructions on back.

Name(s) shown on return

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Part I

Interest

(See instructions on back and the instructions for Form 1040A, or Form 1040, line 8a.)

Note. If you received a Form 1099-INT, Form 1099-OID, or substitute statement from a brokerage firm, list the firm's name as the payer and enter the total interest shown on that form.

- 1** List name of payer. If any interest is from a seller-financed mortgage and the buyer used the property as a personal residence, see instructions on back and list this interest first. Also, show that buyer's social security number and address ►

SEE STATEMENT 7

Amount

1

3,012,775.

- 2** Add the amounts on line 1
- 3** Excludable interest on series EE and I U.S. savings bonds issued after 1989. Attach Form 8815
- 4** Subtract line 3 from line 2. Enter the result here and on Form 1040A, or Form 1040, line 8a ►

2

3,012,775. *

3

4

3,012,775.

Note. If line 4 is over \$1,500, you must complete Part III.

Part II

Ordinary Dividends

(See instructions on back and the instructions for Form 1040A, or Form 1040, line 9a.)

Note. If you received a Form 1099-DIV or substitute statement from a brokerage firm, list the firm's name as the payer and enter the ordinary dividends shown on that form.

- 5** List name of payer ►
- ABBOTT LABORATORIES
- THE ANN AND MITT ROMNEY 1995 FAMILY
- THE W. MITT ROMNEY BLIND TRUST
- THE ANN D. ROMNEY BLIND TRUST
- 6** Add the amounts on line 5. Enter the total here and on Form 1040A, or Form 1040, line 9a ►

5

188.

1,586,075.

405,078.

1,658,226.

6

3,649,567.

Note. If line 6 is over \$1,500, you must complete Part III.

Part III
Foreign Accounts and Trusts

(See instructions on back.)

You must complete this part if you (a) had over \$1,500 of taxable interest or ordinary dividends; (b) had a foreign account; or (c) received a distribution from, or were a grantor of, or a transferor to, a foreign trust.

- 7a** At any time during 2011, did you have a financial interest in or signature authority over a financial account (such as a bank account, securities account, or brokerage account) located in a foreign country? See instructions.
- If "Yes," are you required to file Form TD F 90-22.1 to report that financial interest or signature authority? See Form TD F 90-22.1 and its instructions for filing requirements and exceptions to those requirements.
- b** If you are required to file Form TD F 90-22.1, enter the name of the foreign country where the financial account is located ►
- 8** During 2011, did you receive a distribution from, or were you the grantor of, or transferor to, a foreign trust? If "Yes," you may have to file Form 3520. See instructions on back

Yes

No

X

X

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule B (Form 1040A or 1040) 2011

**SCHEDULE C
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Profit or Loss From Business

(Sole Proprietorship)

► For information on Schedule C and its instructions, go to www.irs.gov/schedulec
► Attach to Form 1040, 1040NR, or 1041; partnerships generally must file Form 1065.

OMB No. 1545-0074

2011

Attachment
Sequence No. **09**

Name of proprietor

WILLARD M ROMNEY

Social security number (SSN)

A Principal business or profession, including product or service (see instructions)

B Enter code from instructions

C Business name. If no separate business name, leave blank.

D Employer ID number (EIN), (see instr.)

AUTHOR/SPEAKING FEES

E Business address (including suite or room no.)
City, town or post office, state, and ZIP code

F Accounting method: (1) ☒ Cash (2) ☐ Accrual (3) ☐ Other (specify) _____

G Did you "materially participate" in the operation of this business during 2011? If "No," see instructions for limit on losses ☒ Yes ☐ No

H If you started or acquired this business during 2011, check here

I Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions) ☐ Yes ☒ No

J If "Yes," did you or will you file all required Forms 1099? ☐ Yes ☒ No

Part I Income

SEE STATEMENT 8

| | | |
|---|-----------|----------|
| 1a Merchant card and third party payments. For 2011, enter -0- | 1a | |
| b Gross receipts or sales not entered on line 1a (see instructions) | 1b | 190,350. |
| c Income reported to you on Form W-2 if the "Statutory Employee" box on that form was checked. Caution. See instr. before completing this line. | 1c | |
| d Total gross receipts. Add lines 1a through 1c | 1d | 190,350. |
| 2 Returns and allowances plus any other adjustments (see instructions) | 2 | |
| 3 Subtract line 2 from line 1d | 3 | 190,350. |
| 4 Cost of goods sold (from line 42) | 4 | |
| 5 Gross profit. Subtract line 4 from line 3 | 5 | 190,350. |
| 6 Other income, including federal and state gasoline or fuel tax credit or refund (see instructions) | 6 | |
| 7 Gross income. Add lines 5 and 6 | 7 | 190,350. |

Part II Expenses

Enter expenses for business use of your home only on line 30.

| | | | | | |
|---|------------|----------|---|------------|--|
| 8 Advertising | 8 | | 18 Office expense (see instructions) | 18 | |
| 9 Car and truck expenses (see instructions) | 9 | | 19 Pension and profit-sharing plans | 19 | |
| 10 Commissions and fees | 10 | | 20 Rent or lease (see instructions): | | |
| 11 Contract labor (see instructions) | 11 | | a Vehicles, machinery, and equipment | 20a | |
| 12 Depletion | 12 | | b Other business property | 20b | |
| 13 Depreciation and section 179 expense deduction (not included in Part III) (see instructions) | 13 | | 21 Repairs and maintenance | 21 | |
| 14 Employee benefit programs (other than on line 19) | 14 | | 22 Supplies (not included in Part III) | 22 | |
| 15 Insurance (other than health) | 15 | | 23 Taxes and licenses | 23 | |
| 16 Interest: | | | 24 Travel, meals, and entertainment: | | |
| a Mortgage (paid to banks, etc.) | 16a | | a Travel | 24a | |
| b Other | 16b | | b Deductible meals and entertainment (see instructions) | 24b | |
| 17 Legal and professional services | 17 | | 25 Utilities | 25 | |
| 28 Total expenses before expenses for business use of home. Add lines 8 through 27a | 28 | | 26 Wages (less employment credits) | 26 | |
| 29 Tentative profit or (loss). Subtract line 28 from line 7 | 29 | 190,350. | 27a Other expenses (from line 48) | 27a | |
| 30 Expenses for business use of your home. Attach Form 8829. Do not report such expenses elsewhere | 30 | | b Reserved for future use | 27b | |
| 31 Net profit or (loss). Subtract line 30 from line 29. | | | | | |
| • If a profit, enter on both Form 1040 , line 12 (or Form 1040NR , line 13) and on Schedule SE , line 2. | | | | | |
| • If a loss, you must go to line 32. | | | | | |
| 32 If you have a loss, check the box that describes your investment in this activity (see instructions). | | | | | |
| • If you checked 32a, enter the loss on both Form 1040 , line 12, (or Form 1040NR , line 13) and on Schedule SE , line 2. If you entered an amount on line 1c, see the instructions for line 31. | | | | | |
| • If you checked 32b, you must attach Form 6198 . Your loss may be limited. | | | | | |
| | | | 32a <input type="checkbox"/> All investment is at risk. | | |
| | | | 32b <input type="checkbox"/> Some investment is not at risk. | | |

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule C (Form 1040) 2011

Part III Cost of Goods Sold (see instructions)

| | | | | |
|----|--|---------------------------------|--|---|
| 33 | Method(s) used to value closing inventory: | a <input type="checkbox"/> Cost | b <input type="checkbox"/> Lower of cost or market | c <input type="checkbox"/> Other (attach explanation) |
| 34 | Was there any change in determining quantities, costs, or valuations between opening and closing inventory? If "Yes," attach explanation | | | |
| | | | | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| 35 | Inventory at beginning of year. If different from last year's closing inventory, attach explanation | 35 | | |
| 36 | Purchases less cost of items withdrawn for personal use | 36 | | |
| 37 | Cost of labor. Do not include any amounts paid to yourself | 37 | | |
| 38 | Materials and supplies | 38 | | |
| 39 | Other costs | 39 | | |
| 40 | Add lines 35 through 39 | 40 | | |
| 41 | Inventory at end of year | 41 | | |
| 42 | Cost of goods sold. Subtract line 41 from line 40. Enter the result here and on line 4 | 42 | | |

Part IV Information on Your Vehicle. Complete this part **only** if you are claiming car or truck expenses on line 9 and are not required to file Form 4562 for this business. See the instructions for line 13 to find out if you must file Form 4562.

| | | |
|------|---|--|
| 43 | When did you place your vehicle in service for business purposes? (month, day, year) | ▶ |
| 44 | Of the total number of miles you drove your vehicle during 2011, enter the number of miles you used your vehicle for: | |
| | a Business | b Commuting (see instructions) |
| | | c Other |
| 45 | Was your vehicle available for personal use during off-duty hours? | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| 46 | Do you (or your spouse) have another vehicle available for personal use? | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| 47 a | Do you have evidence to support your deduction? | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| | b If "Yes," is the evidence written? | <input type="checkbox"/> Yes <input type="checkbox"/> No |

Part V Other Expenses. List below business expenses not included on lines 8-26 or line 30.

| | | |
|----|---|----|
| 48 | Total other expenses. Enter here and on line 27a | 48 |
|----|---|----|

**SCHEDULE C
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Profit or Loss From Business

(Sole Proprietorship)

► For information on Schedule C and its instructions, go to www.irs.gov/schedulec
► Attach to Form 1040, 1040NR, or 1041; partnerships generally must file Form 1065.

OMB No. 1545-0074

2011

Attachment
Sequence No. **09**

Name of proprietor

WILLARD M ROMNEY

Social security number (SSN)

B Enter code from instructions

A Principal business or profession, including product or service (see instructions)

C Business name. If no separate business name, leave blank.

DIRECTOR'S FEES

D Employer ID number (EIN), (see instr.)

E Business address (including suite or room no.)
City, town or post office, state, and ZIP code

F Accounting method: (1) ☒ Cash (2) ☐ Accrual (3) ☐ Other (specify) ►

G Did you "materially participate" in the operation of this business during 2011? If "No," see instructions for limit on losses . ☒ Yes ☐ No

H If you started or acquired this business during 2011, check here

I Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions). ☐ Yes ☒ No

J If "Yes," did you or will you file all required Forms 1099? ☐ Yes ☐ No

Part I Income

SEE STATEMENT 9

| | | |
|---|-----------|----------|
| 1a Merchant card and third party payments. For 2011, enter -0- | 1a | |
| b Gross receipts or sales not entered on line 1a (see instructions) | 1b | 260,390. |
| c Income reported to you on Form W-2 if the "Statutory Employee" box on that form was checked. Caution. See instr. before completing this line. | 1c | |
| d Total gross receipts. Add lines 1a through 1c | 1d | 260,390. |
| 2 Returns and allowances plus any other adjustments (see instructions) | 2 | |
| 3 Subtract line 2 from line 1d | 3 | 260,390. |
| 4 Cost of goods sold (from line 42) | 4 | |
| 5 Gross profit. Subtract line 4 from line 3 | 5 | 260,390. |
| 6 Other income, including federal and state gasoline or fuel tax credit or refund (see instructions) | 6 | |
| 7 Gross income. Add lines 5 and 6 | 7 | 260,390. |

Part II Expenses

Enter expenses for business use of your home only on line 30.

| | | | | | |
|--|------------|----------|--|------------|--|
| 8 Advertising | 8 | | 18 Office expense (see instructions) | 18 | |
| 9 Car and truck expenses (see instructions) | 9 | | 19 Pension and profit-sharing plans | 19 | |
| 10 Commissions and fees | 10 | | 20 Rent or lease (see instructions): | | |
| 11 Contract labor (see instructions) | 11 | | a Vehicles, machinery, and equipment | 20a | |
| 12 Depletion | 12 | | b Other business property | 20b | |
| 13 Depreciation and section 179 expense deduction (not included in Part III) (see instructions) | 13 | | 21 Repairs and maintenance | 21 | |
| 14 Employee benefit programs (other than on line 19) | 14 | | 22 Supplies (not included in Part III) | 22 | |
| 15 Insurance (other than health) | 15 | | 23 Taxes and licenses | 23 | |
| 16 Interest: | | | 24 Travel, meals, and entertainment: | | |
| a Mortgage (paid to banks, etc.) | 16a | | a Travel | 24a | |
| b Other | 16b | | b Deductible meals and entertainment (see instructions) | 24b | |
| 17 Legal and professional services | 17 | | 25 Utilities | 25 | |
| | | | 26 Wages (less employment credits) | 26 | |
| | | | 27a Other expenses (from line 48) | 27a | |
| | | | b Reserved for future use | 27b | |
| 28 Total expenses before expenses for business use of home. Add lines 8 through 27a | 28 | | | | |
| 29 Tentative profit or (loss). Subtract line 28 from line 7 | 29 | 260,390. | | | |
| 30 Expenses for business use of your home. Attach Form 8829. Do not report such expenses elsewhere | 30 | | | | |
| 31 Net profit or (loss). Subtract line 30 from line 29. | | | | | |
| <ul style="list-style-type: none"> • If a profit, enter on both Form 1040, line 12 (or Form 1040NR, line 13) and on Schedule SE, line 2. If you entered an amount on line 1c, see instr. Estates and trusts, enter on Form 1041, line 3. • If a loss, you must go to line 32. | | | | | |
| 32 If you have a loss, check the box that describes your investment in this activity (see instructions). | | | | | |
| <ul style="list-style-type: none"> • If you checked 32a, enter the loss on both Form 1040, line 12, (or Form 1040NR, line 13) and on Schedule SE, line 2. If you entered an amount on line 1c, see the instructions for line 31. Estates and trusts, enter on Form 1041, line 3. • If you checked 32b, you must attach Form 6198. Your loss may be limited. | | | | | |
| | 31 | 260,390. | | | |
| | 32a | | | | |
| | 32b | | | | |

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule C (Form 1040) 2011

Part III Cost of Goods Sold (see instructions)

| | | | | |
|----|---|---------------------------------|--|---|
| 33 | Method(s) used to value closing inventory: | a <input type="checkbox"/> Cost | b <input type="checkbox"/> Lower of cost or market | c <input type="checkbox"/> Other (attach explanation) |
| 34 | Was there any change in determining quantities, costs, or valuations between opening and closing inventory? If "Yes," attach explanation | | | |
| | | | | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| 35 | Inventory at beginning of year. If different from last year's closing inventory, attach explanation | 35 | | |
| 36 | Purchases less cost of items withdrawn for personal use | 36 | | |
| 37 | Cost of labor. Do not include any amounts paid to yourself | 37 | | |
| 38 | Materials and supplies | 38 | | |
| 39 | Other costs | 39 | | |
| 40 | Add lines 35 through 39 | 40 | | |
| 41 | Inventory at end of year | 41 | | |
| 42 | Cost of goods sold. Subtract line 41 from line 40. Enter the result here and on line 4 | 42 | | |

Part IV Information on Your Vehicle. Complete this part **only** if you are claiming car or truck expenses on line 9 and are not required to file Form 4562 for this business. See the instructions for line 13 to find out if you must file Form 4562.

| | | |
|------|--|--|
| 43 | When did you place your vehicle in service for business purposes? (month, day, year) | |
| 44 | Of the total number of miles you drove your vehicle during 2011, enter the number of miles you used your vehicle for: | |
| | a Business | b Commuting (see instructions) |
| | | c Other |
| 45 | Was your vehicle available for personal use during off-duty hours? | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| 46 | Do you (or your spouse) have another vehicle available for personal use? | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| 47 a | Do you have evidence to support your deduction? | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| | b If "Yes," is the evidence written? | <input type="checkbox"/> Yes <input type="checkbox"/> No |

Part V Other Expenses. List below business expenses not included on lines 8-26 or line 30.

| | |
|---|----|
| | |
| | |
| | |
| | |
| | |
| | |
| | |
| | |
| | |
| | |
| | |
| 48 Total other expenses. Enter here and on line 27a | 48 |

**SCHEDULE D
(Form 1040)**Department of the Treasury
Internal Revenue Service (99)**Capital Gains and Losses**

▶ Attach to Form 1040 or Form 1040NR.

▶ See Instructions for Schedule D (Form 1040).

OMB No. 1545-0074

2011Attachment
Sequence No. **12**

Name(s) shown on return

WILLARD M ROMNEY & ANN D ROMNEY

Your social security number

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

Complete Form 8949 before completing line 1, 2, or 3.

This form may be easier to complete if you round off cents to whole dollars.

| | (e) Sales price from Form(s) 8949, line 2, column (e) | (f) Cost or other basis from Form(s) 8949, line 2, column (f) | (g) Adjustments to gain or loss from Form(s) 8949, line 2, column (g) | (h) Gain or (loss) Combine columns (e), (f), and (g) |
|---|---|---|---|--|
| 1 Short-term totals from all Forms 8949 with box A checked in Part I | | () | | |
| 2 Short-term totals from all Forms 8949 with box B checked in Part I | | () | | |
| 3 Short-term totals from all Forms 8949 with box C checked in Part I | | () | | |
| 4 Short-term gain from Form 6252 and short-term gain or (loss) from Forms 4684, 6781, and 8824 | | | 4 | 11,214. |
| 5 Net short-term gain or (loss) from partnerships, S corporations, estates, and trusts from Schedule(s) K-1 | | | 5 | -2292120. |
| 6 Short-term capital loss carryover. Enter the amount, if any, from line 8 of your Capital Loss Carryover Worksheet in the instructions | | | 6 | () |
| 7 Net short-term capital gain or (loss) . Combine lines 1 through 6 in column (h). If you have any long-term capital gains or losses, go to Part II below. Otherwise, go to Part III on the back | | | 7 | -2280906. |

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

Complete Form 8949 before completing line 8, 9, or 10.

This form may be easier to complete if you round off cents to whole dollars.

| | (e) Sales price from Form(s) 8949, line 4, column (e) | (f) Cost or other basis from Form(s) 8949, line 4, column (f) | (g) Adjustments to gain or loss from Form(s) 8949, line 4, column (g) | (h) Gain or (loss) Combine columns (e), (f), and (g) |
|---|---|---|---|--|
| 8 Long-term totals from all Forms 8949 with box A checked in Part II | | () | | |
| 9 Long-term totals from all Forms 8949 with box B checked in Part II | | () | | |
| 10 Long-term totals from all Forms 8949 with box C checked in Part II | | () | | |
| 11 Gain from Form 4797, Part I; long-term gain from Forms 2439 and 6252; and long-term gain or (loss) from Forms 4684, 6781, and 8824 | | | 11 | 17,933. |
| 12 Net long-term gain or (loss) from partnerships, S corporations, estates, and trusts from Schedule(s) K-1 | | | 12 | 9,033,933. |
| 13 Capital gain distributions. See the instructions | | | 13 | 39,216. |
| 14 Long-term capital loss carryover. Enter the amount, if any, from line 13 of your Capital Loss Carryover Worksheet in the instructions | | | 14 | () |
| 15 Net long-term capital gain or (loss) . Combine lines 8 through 14 in column (h). Then go to Part III on the back | | | 15 | 9,091,082. |

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule D (Form 1040) 2011

Part III Summary

| | |
|---|----------------------|
| 16 Combine lines 7 and 15 and enter the result | 16 6,810,176. |
| <ul style="list-style-type: none">• If line 16 is a gain, enter the amount from line 16 on Form 1040, line 13, or Form 1040NR, line 14. Then go to line 17 below.• If line 16 is a loss, skip lines 17 through 20 below. Then go to line 21. Also be sure to complete line 22.• If line 16 is zero, skip lines 17 through 21 below and enter -0- on Form 1040, line 13, or Form 1040NR, line 14. Then go to line 22. | |
| 17 Are lines 15 and 16 both gains? <input checked="" type="checkbox"/> Yes. Go to line 18. <input type="checkbox"/> No. Skip lines 18 through 21, and go to line 22. | |
| 18 Enter the amount, if any, from line 7 of the 28% Rate Gain Worksheet in the instructions | 18 |
| 19 Enter the amount, if any, from line 18 of the Unrecaptured Section 1250 Gain Worksheet in the instructions | 19 |
| 20 Are lines 18 and 19 both zero or blank? <input checked="" type="checkbox"/> Yes. Complete Form 1040 through line 43, or Form 1040NR through line 41. Then complete the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44 (or in the instructions for Form 1040NR, line 42). Do not complete lines 21 and 22 below. <input type="checkbox"/> No. Complete Form 1040 through line 43, or Form 1040NR through line 41. Then complete the Schedule D Tax Worksheet in the instructions. Do not complete lines 21 and 22 below. | |
| 21 If line 16 is a loss, enter here and on Form 1040, line 13, or Form 1040NR, line 14, the smaller of: <ul style="list-style-type: none">• The loss on line 16 or• (\$3,000), or if married filing separately, (\$1,500) } | 21 () |
| Note. When figuring which amount is smaller, treat both amounts as positive numbers. | |
| 22 Do you have qualified dividends on Form 1040, line 9b, or Form 1040NR, line 10b? <input type="checkbox"/> Yes. Complete Form 1040 through line 43, or Form 1040NR through line 41. Then complete the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44 (or in the instructions for Form 1040NR, line 42). <input type="checkbox"/> No. Complete the rest of Form 1040 or Form 1040NR. | |

SCHEDULE E
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Supplemental Income and Loss
(From rental real estate, royalties, partnerships,
S corporations, estates, trusts, REMICs, etc.)

▶ Attach to Form 1040, 1040NR, or Form 1041. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

Name(s) shown on return

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

A Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions)

B If "Yes," did you or will you file all required Forms 1099?

☐ Yes ☐ No
☐ Yes ☐ No

Part I **Income or Loss From Rental Real Estate and Royalties** **Note.** If you are in the business of renting personal property, use Schedule C or C-EZ (see instructions). If you are an individual, report farm rental income or loss from Form 4835 on page 2, line 40.

Caution. For each rental property listed on line 1, check the box in the last column only if you owned that property as a member of a qualified joint venture (QJV) reporting income not subject to self-employment tax.

| 1 | Physical address of each property-street, city, state, zip | Type-from list below | 2 For each rental real estate property listed, report the number of days rented at fair rental value and days with personal use. See instructions. | Fair Rental Days | Personal Use Days | QJV |
|---|--|----------------------|--|------------------|-------------------|-----|
| A | THE ANN AND MITT ROMNEY 1995 FA | | A | | | |
| B | THE ANN D. ROMNEY BLIND TRUST | | B | | | |
| C | | | C | | | |

Type of Property:

- 1 Single Family Residence 3 Vacation/Short-Term Rental 5 Land 7 Self-Rental
2 Multi-Family Residence 4 Commercial 6 Royalties 8 Other (describe)

Income:

| | | Properties | | |
|----|---|------------|------|--------|
| | | A | B | C |
| 3a | Merchant card and third party payments. For 2011, enter -0- | 3a | | |
| b | Payments not reported to you on line 3a | 3b | 319. | 1,608. |
| 4 | Total not including amounts on line 3a that are not income (see instructions) | 4 | 319. | 1,608. |

Expenses:

| | | | | | |
|-----|---|-----|------|--------|--------|
| 5 | Advertising | 5 | | | |
| 6 | Auto and travel (see instructions) | 6 | | | |
| 7 | Cleaning and maintenance | 7 | | | |
| 8 | Commissions | 8 | | | |
| 9 | Insurance | 9 | | | |
| 10 | Legal and other professional fees | 10 | | | |
| 11 | Management fees | 11 | | | |
| 12 | Mortgage interest paid to banks, etc. (see instructions) | 12 | | | |
| 13 | Other interest | 13 | | | |
| 14 | Repairs | 14 | | | |
| 15 | Supplies | 15 | | | |
| 16 | Taxes | 16 | | | |
| 17 | Utilities | 17 | | | |
| 18 | Depreciation expense or depletion | 18 | | | |
| 19 | Other (list) ▶ | 19 | | | |
| 20 | Total expenses. Add lines 5 through 19 | 20 | | | |
| 21 | Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file Form 6198 | 21 | 319. | 1,608. | |
| 22 | Deductible rental real estate loss after limitation, if any, on Form 8582 (see instructions) | 22 | () | () | () |
| 23a | Total of all amounts reported on line 3a for all rental properties | 23a | | | |
| b | Total of all amounts reported on line 3a for all royalty properties | 23b | | | |
| c | Total of all amounts reported on line 4 for all rental properties | 23c | | | |
| d | Total of all amounts reported on line 4 for all royalty properties | 23d | | 1,927. | |
| e | Total of all amounts reported on line 12 for all properties | 23e | | | |
| f | Total of all amounts reported on line 18 for all properties | 23f | | | |
| g | Total of all amounts reported on line 20 for all properties | 23g | | | |
| 24 | Income. Add positive amounts shown on line 21. Do not include any losses | 24 | | | 1,927. |
| 25 | Losses. Add royalty losses from line 21 and rental real estate losses from line 22. Enter total losses here. | 25 | | | () |
| 26 | Total rental real estate and royalty income or (loss). Combine lines 24 and 25. Enter the result here. If Parts II, III, IV, and line 40 on page 2 do not apply to you, also enter this amount on Form 1040, line 17, or Form 1040NR, line 18. Otherwise, include this amount in the total on line 41 on page 2 | 26 | | | 1,927. |

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule E (Form 1040) 2011

Name(s) shown on return. Do not enter name and social security number if shown on other side.

WILLARD M ROMNEY & ANN D ROMNEY

Your social security number

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.**Part II Income or Loss From Partnerships and S Corporations** **Note.** If you report a loss from an at-risk activity for which any amount is not at risk, you must check the box in column (e) on line 28 and attach Form 6198. See instructions.

- 27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section. ☐ Yes ☒ No

| 28 | (a) Name | (b) Enter P for partnership; S for S corporation | (c) Check if foreign partnership | (d) Employer identification number | (e) Check if any amount is not at risk |
|----|--------------------------------------|--|----------------------------------|------------------------------------|--|
| A | INTERCONTINENTAL REAL ESTATE INVESTM | P | | | |
| B | | | | | |
| C | | | | | |
| D | | | | | |

STMT 13 Passive Income and Loss**Nonpassive Income and Loss**

| | (f) Passive loss allowed (attach Form 8582 if required) | (g) Passive income from Schedule K-1 | (h) Nonpassive loss from Schedule K-1 | (i) Section 179 expense deduction from Form 4562 | (j) Nonpassive income from Schedule K-1 |
|------------|--|--------------------------------------|---------------------------------------|--|---|
| A | | 1,005. | | | |
| B | | | | | |
| C | | | | | |
| D | | | | | |
| 29a Totals | | 1,005. | | | |
| b Totals | | | | | |
| 30 | Add columns (g) and (j) of line 29a | | | | 30 1,005. |
| 31 | Add columns (f), (h), and (i) of line 29b | | | | 31 () |
| 32 | Total partnership and S corporation income or (loss). Combine lines 30 and 31. Enter the result here and include in the total on line 41 below | | | | 32 1,005. |

Part III Income or Loss From Estates and Trusts

| | | | | | |
|--|---|--------------------------------------|-------------|---|------------------|
| 33 | | (a) Name | | (b) Employer identification number | |
| A | SEE STATEMENT 14 | | | | |
| B | | | | | |
| STMT 15 | | Passive Income and Loss | | Nonpassive Income and Loss STMT 17 | |
| (c) Passive deduction or loss allowed (attach Form 8582 if required) | | (d) Passive income from Schedule K-1 | | (e) Deduction or loss from Schedule K-1 | |
| (f) Other income from Schedule K-1 | | | | | |
| A | | | | | |
| B | | | | | |
| 34a Totals | | | 1,785,550. | | |
| b Totals | -463,293. | | -1,204,814. | | |
| 35 | Add columns (d) and (f) of line 34a | | | | 35 1,785,550. |
| 36 | Add columns (c) and (e) of line 34b | | | | 36 (1,668,107.) |
| 37 | Total estate and trust income or (loss). Combine lines 35 and 36. Enter the result here and include in the total on line 41 below | | | | 37 117,443. |

Part IV Income or Loss From Real Estate Mortgage Investment Conduits (REMICs) - Residual Holder

| 38 | (a) Name | (b) Employer identification number | (c) Excess inclusion from Schedules Q, line 2c (see instructions) | (d) Taxable income (net loss) from Schedules Q, line 1b | (e) Income from Schedules Q, line 3b |
|----|---|------------------------------------|---|---|--------------------------------------|
| 39 | Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below | | | | 39 |

Part V Summary

| | | |
|----|---|-------------|
| 40 | Net farm rental income or (loss) from Form 4835. Also, complete line 42 below | 40 |
| 41 | Total income or (loss). Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18 | 41 120,375. |
| 42 | Reconciliation of farming and fishing income. Enter your gross farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions) | 42 |
| 43 | Reconciliation for real estate professionals. If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules | 43 |

SCHEDULE SE
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Self-Employment Tax

▶ **Attach to Form 1040 or Form 1040NR.** ▶ **See separate instructions.**

OMB No. 1545-0074

2011
Attachment
Sequence No. **17**

Name of person with self-employment income (as shown on Form 1040)

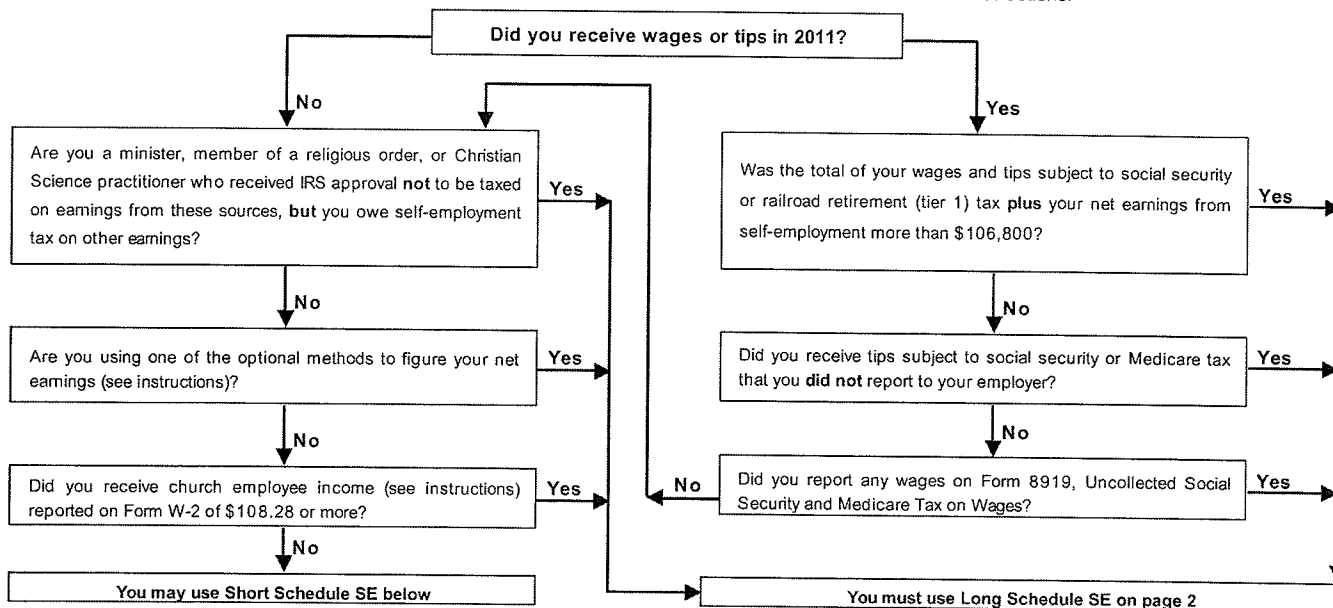
WILLARD M ROMNEY

Social security number of person
with self-employment income ▶

Before you begin: To determine if you must file Schedule SE, see the instructions.

May I Use Short Schedule SE or Must I Use Long Schedule SE?

Note. Use this flowchart only if you must file Schedule SE. If unsure, see *Who Must File Schedule SE* in the instructions.



Section A - Short Schedule SE. Caution. Read above to see if you can use Short Schedule SE.

| | | | |
|-----------|---|-----------|----------|
| 1a | Net farm profit or (loss) from Schedule F, line 34, and farm partnerships, Schedule K-1 (Form 1065), box 14, code A | 1a | |
| b | If you received social security retirement or disability benefits, enter the amount of Conservation Reserve Program payments included on Schedule F, line 4b, or listed on Schedule K-1 (Form 1065), box 20, code Y | 1b | () |
| 2 | Net profit or (loss) from Schedule C, line 31; Schedule C-EZ, line 3; Schedule K-1 (Form 1065), box 14, code A (other than farming); and Schedule K-1 (Form 1065-B), box 9, code J1. Ministers and members of religious orders, see instructions for types of income to report on this line. See instructions for other income to report | 2 | 450,740. |
| 3 | Combine lines 1a, 1b, and 2 | 3 | 450,740. |
| 4 | Multiply line 3 by 92.35% (.9235). If less than \$400, you do not owe self-employment tax; do not file this schedule unless you have an amount on line 1b. Note. If line 4 is less than \$400 due to Conservation Reserve Program payments on line 1b, see instructions. | 4 | 416,258. |
| 5 | Self-employment tax. If the amount on line 4 is: • \$106,800 or less, multiply line 4 by 13.3% (.133). Enter the result here and on Form 1040, line 56 , or Form 1040NR, line 54 • More than \$106,800, multiply line 4 by 2.9% (.029). Then, add \$11,107.20 to the result. Enter the total here and on Form 1040, line 56 , or Form 1040NR, line 54 | 5 | 23,179. |
| 6 | Deduction for employer-equivalent portion of self-employment tax. If the amount on line 5 is: • \$14,204.40 or less, multiply line 5 by 57.51% (.5751) • More than \$14,204.40 multiply line 5 by 50% (.50) and add \$1,067 to the result. Enter the result here and on Form 1040, line 27 , or Form 1040NR, line 27 | 6 | 12,657. |

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule SE (Form 1040) 2011

Form 1116

Department of the Treasury
Internal Revenue Service (99)

Foreign Tax Credit

(Individual, Estate, or Trust)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

OMB No. 1545-0121

2011

Attachment
Sequence No. 19Name WILLARD M ROMNEY
ANN D ROMNEY

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a ☒ Passive category income c ☐ Section 901(j) income e ☐ Lump-sum distributions
b ☐ General category income d ☐ Certain income re-sourced by treaty

f Resident of (name of country) ▶ UNITED STATES

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.

Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)

| | Foreign Country or U.S. Possession | | | Total (Add cols. A, B, and C.) |
|--|------------------------------------|---|---|-----------------------------------|
| | A | B | C | |
| g Enter the name of the foreign country or U.S. possession ▶ | VARIOUS COUNTRIES | | | |
| 1a Gross income from sources within country shown above and of the type checked above (see instructions): | 3,505,188. | | | 1a 3,505,188. |
| b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) ▶ <input type="checkbox"/> | | | | |
| Deductions and losses (Caution: See instructions): | | | | SEE SOURCING STATEMENT |
| 2 Expenses definitely related to the income on line 1a (attach statement) | 1,074,011. | | | |
| 3 Pro rata share of other deductions not definitely related: | | | | |
| a Certain itemized deductions or standard deduction (see instructions) | 1,541,905. | | | |
| b Other deductions (attach statement) | 12,657. | | | |
| c Add lines 3a and 3b | 1,554,562. | | | |
| d Gross foreign source income (see instructions) | 3,505,188. | | | |
| e Gross income from all sources (see instructions) | 18,215,457. | | | |
| f Divide line 3d by line 3e (see instructions) | 0.19242932 | | | |
| g Multiply line 3c by line 3f | 299,143. | | | |
| 4 Pro rata share of interest expense (see instructions): | | | | |
| a Home mortgage interest (use worksheet on page 14 of the instructions) | | | | |
| b Other interest expense | | | | |
| 5 Losses from foreign sources | | | | |
| 6 Add lines 2, 3g, 4a, 4b, and 5 | 1,373,154. | | | 6 1,373,154. |
| 7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. ▶ | | | | 7 2,132,034. |

Part II Foreign Taxes Paid or Accrued (see instructions)

| Country | Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued | Foreign taxes paid or accrued | | | | | | | (s) Total foreign taxes paid or accrued (add cols. (o) through (r)) | |
|--|--|-------------------------------|---------------|-------------------------|---|------------------------------|---------------|-------------------------|---|---|
| | | In foreign currency | | | | In U.S. dollars | | | | |
| | | Taxes withheld at source on: | | | (n) Other foreign taxes paid or accrued | Taxes withheld at source on: | | | | (r) Other foreign taxes paid or accrued |
| | | (j) Date paid or accrued | (k) Dividends | (l) Rents and royalties | | (m) Interest | (o) Dividends | (p) Rents and royalties | | |
| A | 12/31/2011 | | | | | | | | 83,853. | 83,853. |
| B | | | | | | | | | | |
| C | | | | | | | | | | |
| 8 Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶ | | | | | | | | | | 8 83,853. |

For Paperwork Reduction Act Notice, see instructions.

JSA

1X1410 2.000

Form 1116 (2011)

Part III Figuring the Credit

| | | | | |
|--|---|----|------------|--|
| 9 | Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I | 9 | 83,853. | |
| 10 | Carryback or carryover (attach detailed computation) . . . STMT. 23. . . | 10 | 18,937. | |
| 11 | Add lines 9 and 10 | 11 | 102,790. | |
| 12 | Reduction in foreign taxes (see instructions). | 12 | () | |
| 13 | Taxes reclassified under high tax kickout (see instructions). | 13 | | |
| 14 | Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit | 14 | 102,790. | |
| 15 | Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). STMT. 23. . . | 15 | 2,132,034. | |
| 16 | Adjustments to line 15 (see instructions) | 16 | -10,364. | |
| 17 | Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.) | 17 | 2,121,670. | |
| 18 | Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption. | 18 | 9,015,109. | |
| Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions. | | | | |
| 19 | Divide line 17 by line 18. If line 17 is more than line 18, enter "1". | 19 | 0.23534602 | |
| 20 | Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37. | 20 | 1,340,834. | |
| Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions. | | | | |
| 21 | Multiply line 20 by line 19 (maximum amount of credit) | 21 | 315,560. | |
| 22 | Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions) | 22 | 102,790. | |

Part IV Summary of Credits From Separate Parts III (see instructions)

| | | | | |
|----|---|----|----------|--|
| 23 | Credit for taxes on passive category income | 23 | 102,790. | |
| 24 | Credit for taxes on general category income | 24 | NONE | |
| 25 | Credit for taxes on certain income re-sourced by treaty | 25 | | |
| 26 | Credit for taxes on lump-sum distributions | 26 | | |
| 27 | Add lines 23 through 26 | 27 | 102,790. | |
| 28 | Enter the smaller of line 20 or line 27 | 28 | 102,790. | |
| 29 | Reduction of credit for international boycott operations. See instructions for line 12 | 29 | | |
| 30 | Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a | 30 | 102,790. | |

Form 1116 (2011)

Form 1116

Foreign Tax Credit

(Individual, Estate, or Trust)

OMB No. 1545-0121

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

2011
Attachment
Sequence No. 19Name WILLARD M ROMNEY
ANN D ROMNEY

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a ☐ Passive category income c ☐ Section 901(j) income e ☐ Lump-sum distributions
 b ☒ General category income d ☐ Certain income re-sourced by treaty

f Resident of (name of country) ▶ UNITED STATES

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.**Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)**

| | | Foreign Country or U.S. Possession | | | Total (Add cols. A, B, and C.) |
|---|--|------------------------------------|---|---|-----------------------------------|
| | | A | B | C | |
| g Enter the name of the foreign country or U.S. possession. ▶ | | VARIOUS COUNTRIES | | | |
| 1a Gross income from sources within country shown above and of the type checked above (see instructions): | | | | | 1a |
| b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) ▶ <input type="checkbox"/> | | | | | |
| Deductions and losses (Caution: See instructions): | | | | | SEE SOURCING STATEMENT |
| 2 Expenses definitely related to the income on line 1a (attach statement) | | 10,364. | | | |
| 3 Pro rata share of other deductions not definitely related: | | | | | |
| a Certain itemized deductions or standard deduction (see instructions) | | 1,541,905. | | | |
| b Other deductions (attach statement) | | 12,657. | | | |
| c Add lines 3a and 3b | | 1,554,562. | | | |
| d Gross foreign source income (see instructions) | | | | | |
| e Gross income from all sources (see instructions) | | | | | |
| f Divide line 3d by line 3e (see instructions) | | | | | |
| g Multiply line 3c by line 3f | | | | | |
| 4 Pro rata share of interest expense (see instructions): | | | | | |
| a Home mortgage interest (use worksheet on page 14 of the instructions) | | | | | |
| b Other interest expense | | | | | |
| 5 Losses from foreign sources | | | | | |
| 6 Add lines 2, 3g, 4a, 4b, and 5 | | 10,364. | | | 6 10,364. |
| 7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. ▶ | | | | | 7 -10,364. |

Part II Foreign Taxes Paid or Accrued (see instructions)

| Country | Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued | Foreign taxes paid or accrued | | | | | | | | |
|---|--|-------------------------------|---------------|-------------------------|---|------------------------------|---------------|-------------------------|---|---|
| | | In foreign currency | | | | In U.S. dollars | | | | |
| | | Taxes withheld at source on: | | | (n) Other foreign taxes paid or accrued | Taxes withheld at source on: | | | (r) Other foreign taxes paid or accrued | (s) Total foreign taxes paid or accrued (add cols. (o) through (r)) |
| | | (j) Date paid or accrued | (k) Dividends | (l) Rents and royalties | | (m) Interest | (o) Dividends | (p) Rents and royalties | | |
| A | 12/31/2011 | | | | | | | | 303. | 303. |
| B | | | | | | | | | | |
| C | | | | | | | | | | |
| 8 Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶ | | | | | | | | | | 8 303. |

For Paperwork Reduction Act Notice, see instructions.

Form 1116 (2011)

Part III Figuring the Credit

| | | | | |
|--|---|----|----------|------|
| 9 | Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I | 9 | 303. | |
| 10 | Carryback or carryover (attach detailed computation) . . . STMT. 24. . . | 10 | 100,700. | |
| 11 | Add lines 9 and 10 | 11 | 101,003. | |
| 12 | Reduction in foreign taxes (see instructions). | 12 | () | |
| 13 | Taxes reclassified under high tax kickout (see instructions). | 13 | | |
| 14 | Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit | 14 | 101,003. | |
| 15 | Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). | 15 | -10,364. | |
| 16 | Adjustments to line 15 (see instructions) | 16 | | |
| 17 | Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.) | 17 | -10,364. | |
| 18 | Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption. | 18 | | |
| Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions. | | | | |
| 19 | Divide line 17 by line 18. If line 17 is more than line 18, enter "1". | 19 | | |
| 20 | Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37. | 20 | | |
| Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions. | | | | |
| 21 | Multiply line 20 by line 19 (maximum amount of credit) | 21 | | |
| 22 | Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions) | 22 | | NONE |

Part IV Summary of Credits From Separate Parts III (see instructions)

| | | | | |
|----|---|----|--|--|
| 23 | Credit for taxes on passive category income | 23 | | |
| 24 | Credit for taxes on general category income | 24 | | |
| 25 | Credit for taxes on certain income re-sourced by treaty | 25 | | |
| 26 | Credit for taxes on lump-sum distributions | 26 | | |
| 27 | Add lines 23 through 26 | 27 | | |
| 28 | Enter the smaller of line 20 or line 27 | 28 | | |
| 29 | Reduction of credit for international boycott operations. See instructions for line 12 | 29 | | |
| 30 | Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a | 30 | | |

Form 1116

ALTERNATIVE MINIMUM TAX

Foreign Tax Credit

(Individual, Estate, or Trust)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

OMB No. 1545-0121

2011

Attachment
Sequence No. 19Department of the Treasury
Internal Revenue Service (99)Name WILLARD M ROMNEY
ANN D ROMNEY

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a ☒ Passive category income c ☐ Section 901(j) income e ☐ Lump-sum distributions
b ☐ General category income d ☐ Certain income re-sourced by treaty

f Resident of (name of country) ▶ UNITED STATES

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.**Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)**

| | Foreign Country or U.S. Possession | | | Total (Add cols. A, B, and C.) |
|---|---|---|---|-----------------------------------|
| | A | B | C | |
| g Enter the name of the foreign country or U.S. possession ▶ 1a Gross income from sources within country shown above and of the type checked above (see instructions): 2,750,661. | VARIOUS COUNTRIES | | | 1a 2,750,661. |
| b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) . ▶ <input type="checkbox"/> | | | | |
| 2 Expenses definitely related to the income on line 1a (attach statement) | 1,074,011. | | | |
| 3 Pro rata share of other deductions not definitely related: a Certain itemized deductions or standard deduction (see instructions) b Other deductions (attach statement) c Add lines 3a and 3b d Gross foreign source income (see instructions) e Gross income from all sources (see instructions) f Divide line 3d by line 3e (see instructions) g Multiply line 3c by line 3f | NONE 12,657. 12,657. 3,505,188. 18,215,116. 0.19243292 2,436. | | | |
| 4 Pro rata share of interest expense (see instructions): a Home mortgage interest (use worksheet on page 14 of the instructions) b Other interest expense | | | | |
| 5 Losses from foreign sources | | | | |
| 6 Add lines 2, 3g, 4a, 4b, and 5 | 1,076,447. | | | 6 1,076,447. |
| 7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. ▶ | | | | 7 1,674,214. |

Part II Foreign Taxes Paid or Accrued (see instructions)

| Country | Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued | Foreign taxes paid or accrued | | | | | | | (r) Other foreign taxes paid or accrued | (s) Total foreign taxes paid or accrued (add cols. (o) through (r)) |
|---|--|-------------------------------|---------------|-------------------------|---|------------------------------|---------------|-------------------------|---|---|
| | | In foreign currency | | | (n) Other foreign taxes paid or accrued | In U.S. dollars | | | | |
| | | Taxes withheld at source on: | | | | Taxes withheld at source on: | | | | |
| | | (j) Date paid or accrued | (k) Dividends | (l) Rents and royalties | | (m) Interest | (o) Dividends | (p) Rents and royalties | | |
| A | 12/31/2011 | | | | | | | | 83,853. | 83,853. |
| B | | | | | | | | | | |
| C | | | | | | | | | | |
| 8 Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶ | | | | | | | | | | 8 83,853. |

For Paperwork Reduction Act Notice, see instructions.

Form 1116 (2011)

Part III Figuring the Credit

| | | | | |
|--|---|----|------------|--|
| 9 | Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I | 9 | 83,853. | |
| 10 | Carryback or carryover (attach detailed computation) | 10 | | |
| 11 | Add lines 9 and 10 | 11 | 83,853. | |
| 12 | Reduction in foreign taxes (see instructions). | 12 | () | |
| 13 | Taxes reclassified under high tax kickout (see instructions). | 13 | | |
| 14 | Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit | 14 | 83,853. | |
| 15 | Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). | 15 | 1,674,214. | |
| 16 | Adjustments to line 15 (see instructions) | 16 | -10,364. | |
| 17 | Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.) | 17 | 1,663,850. | |
| 18 | Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption. | 18 | 7,142,305. | |
| Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions. | | | | |
| 19 | Divide line 17 by line 18. If line 17 is more than line 18, enter "1". | 19 | 0.23295701 | |
| 20 | Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37. | 20 | 1,996,381. | |
| Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions. | | | | |
| 21 | Multiply line 20 by line 19 (maximum amount of credit) | 21 | 465,071. | |
| 22 | Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions) | 22 | 83,853. | |

Part IV Summary of Credits From Separate Parts III (see instructions)

| | | | | |
|----|---|----|---------|--|
| 23 | Credit for taxes on passive category income | 23 | 83,853. | |
| 24 | Credit for taxes on general category income | 24 | | |
| 25 | Credit for taxes on certain income re-sourced by treaty | 25 | | |
| 26 | Credit for taxes on lump-sum distributions | 26 | | |
| 27 | Add lines 23 through 26 | 27 | 83,853. | |
| 28 | Enter the smaller of line 20 or line 27 | 28 | 83,853. | |
| 29 | Reduction of credit for international boycott operations. See instructions for line 12 | 29 | | |
| 30 | Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a | 30 | 83,853. | |

Form 1116

ALTERNATIVE MINIMUM TAX

Foreign Tax Credit

(Individual, Estate, or Trust)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

OMB No. 1545-0121

2011

Attachment
Sequence No. 19Department of the Treasury
Internal Revenue Service (99)Name WILLARD M ROMNEY
ANN D ROMNEY

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a ☐ Passive category income c ☐ Section 901(j) income e ☐ Lump-sum distributions
 b ☒ General category income d ☐ Certain income re-sourced by treaty

f Resident of (name of country) ▶ UNITED STATES

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.**Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)**

| | Foreign Country or U.S. Possession | | | Total (Add cols. A, B, and C.) |
|---|------------------------------------|---|---|-----------------------------------|
| | A | B | C | |
| g Enter the name of the foreign country or U.S. possession | VARIOUS COUNTRIES | | | |
| 1a Gross income from sources within country shown above and of the type checked above (see instructions): | NONE | | | 1a NONE |
| b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) . ▶ <input type="checkbox"/> | | | | |
| Deductions and losses (Caution: See instructions): | | | | |
| 2 Expenses definitely related to the income on line 1a (attach statement) | 10,364. | | | |
| 3 Pro rata share of other deductions not definitely related: | | | | |
| a Certain itemized deductions or standard deduction (see instructions) | NONE | | | |
| b Other deductions (attach statement) | 12,657. | | | |
| c Add lines 3a and 3b | 12,657. | | | |
| d Gross foreign source income (see instructions) | | | | |
| e Gross income from all sources (see instructions) | -341. | | | |
| f Divide line 3d by line 3e (see instructions) | | | | |
| g Multiply line 3c by line 3f | | | | |
| 4 Pro rata share of interest expense (see instructions): | | | | |
| a Home mortgage interest (use worksheet on page 14 of the instructions) | | | | |
| b Other interest expense | | | | |
| 5 Losses from foreign sources | | | | |
| 6 Add lines 2, 3g, 4a, 4b, and 5 | 10,364. | | | 6 10,364. |
| 7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. | | | | 7 -10,364. |

Part II Foreign Taxes Paid or Accrued (see instructions)

| Country | Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued | Foreign taxes paid or accrued | | | | | | | (s) Total foreign taxes paid or accrued (add cols. (o) through (r)) | |
|---|--|-------------------------------|---------------|-------------------------|------------------------------|---|---------------|---|---|-------------------------|
| | | In foreign currency | | | In U.S. dollars | | | | | |
| | | Taxes withheld at source on: | | | Taxes withheld at source on: | | | (r) Other foreign taxes paid or accrued | | |
| | | (j) Date paid or accrued | (k) Dividends | (l) Rents and royalties | (m) Interest | (n) Other foreign taxes paid or accrued | (o) Dividends | | | (p) Rents and royalties |
| A | 12/31/2011 | | | | | | | | 303. | 303. |
| B | | | | | | | | | | |
| C | | | | | | | | | | |
| 8 Add lines A through C, column (s). Enter the total here and on line 9, page 2 | | | | | | | | | | 8 303. |

For Paperwork Reduction Act Notice, see instructions.

Form 1116 (2011)

ALTERNATIVE MINIMUM TAX

Form 1116 (2011) WILLARD M ROMNEY & ANN D ROMNEY

Page 2

Part III Figuring the Credit

| | | | | |
|--|---|----|----------|--|
| 9 | Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I | 9 | 303. | |
| 10 | Carryback or carryover (attach detailed computation) . . . STMT. 27.. | 10 | 119,936. | |
| 11 | Add lines 9 and 10 | 11 | 120,239. | |
| 12 | Reduction in foreign taxes (see instructions). | 12 | () | |
| 13 | Taxes reclassified under high tax kickout (see instructions). | 13 | | |
| 14 | Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit | 14 | 120,239. | |
| 15 | Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). | 15 | -10,364. | |
| 16 | Adjustments to line 15 (see instructions) | 16 | | |
| 17 | Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.) | 17 | | |
| 18 | Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption. SEE. STATEMENT. 29.. | 18 | | |
| Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions. | | | | |
| 19 | Divide line 17 by line 18. If line 17 is more than line 18, enter "1". | 19 | | |
| 20 | Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37 | 20 | | |
| Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions. | | | | |
| 21 | Multiply line 20 by line 19 (maximum amount of credit) | 21 | | |
| 22 | Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions) | 22 | | |

Part IV Summary of Credits From Separate Parts III (see instructions)

| | | | | |
|----|---|----|--|--|
| 23 | Credit for taxes on passive category income | 23 | | |
| 24 | Credit for taxes on general category income | 24 | | |
| 25 | Credit for taxes on certain income re-sourced by treaty | 25 | | |
| 26 | Credit for taxes on lump-sum distributions | 26 | | |
| 27 | Add lines 23 through 26 | 27 | | |
| 28 | Enter the smaller of line 20 or line 27 | 28 | | |
| 29 | Reduction of credit for international boycott operations. See instructions for line 12 | 29 | | |
| 30 | Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a | 30 | | |

Form 1116 (2011)

General Business Credit

▶ See separate instructions.
 ▶ Attach to your tax return.

OMB No. 1545-0895

2011

Attachment
 Sequence No. 22

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number

Part I **Current Year Credit for Credits Not Allowed Against Tentative Minimum Tax (TMT)**
 (See instructions and complete Part(s) III before Parts I and II)

| | | | |
|---|---|---|-----|
| 1 | General business credit from line 2 of all Parts III with box A checked | 1 | |
| 2 | Passive activity credits from line 2 of all Parts III with box B checked | 2 | 27. |
| 3 | Enter the applicable passive activity credits allowed for 2011 (see instructions) | 3 | |
| 4 | Carryforward of general business credit to 2011. Enter the amount from line 2 of Part III with box C checked. See instructions for schedule to attach | 4 | |
| 5 | Carryback of general business credit from 2012. Enter the amount from line 2 of Part III with box D checked (see instructions) | 5 | |
| 6 | Add lines 1, 3, 4, and 5 | 6 | |

Part II **Allowable Credit**

| | | | |
|-----|---|-----|------------|
| 7 | Regular tax before credits: | | |
| | <ul style="list-style-type: none"> Individuals. Enter the amount from Form 1040, line 44, or Form 1040NR, line 42 Corporations. Enter the amount from Form 1120, Schedule J, Part I, line 2; or the applicable line of your return Estates and trusts. Enter the sum of the amounts from Form 1041, Schedule G, lines 1a and 1b; or the amount from the applicable line of your return | 7 | 1,340,834. |
| 8 | Alternative minimum tax: | | |
| | <ul style="list-style-type: none"> Individuals. Enter the amount from Form 6251, line 35 Corporations. Enter the amount from Form 4626, line 14 Estates and trusts. Enter the amount from Schedule I (Form 1041), line 56 | 8 | 674,512. |
| 9 | Add lines 7 and 8 | 9 | 2,015,346. |
| 10a | Foreign tax credit | 10a | 102,790. |
| b | Personal credits from Form 1040 or 1040NR (see instructions) | 10b | |
| c | Add lines 10a and 10b | 10c | 102,790. |
| 11 | Net income tax. Subtract line 10c from line 9. If zero, skip lines 12 through 15 and enter -0- on line 16a | 11 | 1,912,556. |
| 12 | Net regular tax. Subtract line 10c from line 7. If zero or less, enter -0- | 12 | 1,238,044. |
| 13 | Enter 25% (.25) of the excess, if any, of line 12 over \$25,000 (see instructions) | 13 | 303,261. |
| 14 | Tentative minimum tax: | | |
| | <ul style="list-style-type: none"> Individuals. Enter the amount from Form 6251, line 33 Corporations. Enter the amount from Form 4626, line 12 Estates and trusts. Enter the amount from Schedule I (Form 1041), line 54 | 14 | 1,912,528. |
| 15 | Enter the greater of line 13 or line 14 | 15 | 1,912,528. |
| 16a | Subtract line 15 from line 11. If zero or less, enter -0- | 16a | 28. |
| b | For a corporation electing to accelerate the research credit, enter the bonus depreciation amount attributable to the research credit (see instructions) | 16b | |
| c | Add lines 16a and 16b | 16c | 28. |
| 17a | Enter the smaller of line 6 or line 16c | 17a | |
| | C corporations: See the line 17a instructions if there has been an ownership change, acquisition, or reorganization. | | |
| b | Enter the smaller of line 6 or line 16a. If you made an entry on line 16b, go to line 17c; otherwise, skip line 17c (see instructions) | 17b | |
| c | Subtract line 17b from line 17a. This is the refundable amount for a corporation electing to accelerate the research credit. Include this amount on Form 1120, Schedule J, Part II, line 19c (or the applicable line of your return) | 17c | |

For Paperwork Reduction Act Notice, see separate instructions.

Part II Allowable Credit (Continued)**Note.** If you are not required to report any amounts on lines 22 or 24 below, skip lines 18 through 25 and enter -0- on line 26.

| | | | |
|----|---|----|------------|
| 18 | Multiply line 14 by 75% (.75) (see instructions) | 18 | 1,434,396. |
| 19 | Enter the greater of line 13 or line 18 | 19 | 1,434,396. |
| 20 | Subtract line 19 from line 11. If zero or less, enter -0- | 20 | 478,160. |
| 21 | Subtract line 17b from line 20. If zero or less, enter -0- | 21 | 478,160. |
| 22 | Combine the amounts from line 3 of all Parts III with box A, C, or D checked | 22 | |
| 23 | Passive activity credit from line 3 of all Parts III with box B checked | 23 | 27. |
| 24 | Enter the applicable passive activity credit allowed for 2011 (see instructions) | 24 | 27. |
| 25 | Add lines 22 and 24 | 25 | 27. |
| 26 | Empowerment zone and renewal community employment credit allowed. Enter the smaller of line 21 or line 25 | 26 | 27. |
| 27 | Subtract line 13 from line 11. If zero or less, enter -0- | 27 | 1,609,295. |
| 28 | Add lines 17b and 26. | 28 | 27. |
| 29 | Subtract line 28 from line 27. If zero or less, enter -0- | 29 | 1,609,268. |
| 30 | Enter the general business credit from line 5 of all Parts III with box A checked | 30 | |
| 31 | Enter the total eligible small business credit from line 6 of all Parts III with box E checked | 31 | |
| 32 | Passive activity credits from line 5 of all Parts III with box B checked and line 6 of all Parts III with box F checked. | 32 | 718. |
| 33 | Enter the applicable passive activity credits allowed for 2011 (see instructions) | 33 | |
| 34 | Carryforward of business credit to 2011. Enter the amount from line 5 of Part III with box C checked and line 6 of Part III with box G checked. See instructions for schedule to attach | 34 | |
| 35 | Carryback of business credit from 2012. Enter the amount from line 5 of Part III with box D checked and line 6 of Part III with box H checked (see instructions) | 35 | |
| 36 | Add lines 30, 31, 33, 34, and 35 | 36 | |
| 37 | Enter the smaller of line 29 or line 36. | 37 | |
| 38 | Credit allowed for the current year. Add lines 28 and 37. Report the amount from line 38 (if smaller than the sum of Part I, line 6, and Part II, lines 25 and 36, see instructions) as indicated below or on the applicable line of your return: <ul style="list-style-type: none"> Individuals. Form 1040, line 53, or Form 1040NR, line 50 Corporations. Form 1120, Schedule J, Part I, line 5c Estates and trusts. Form 1041, Schedule G, line 2b | 38 | 27. |

Part III General Business Credits or Eligible Small Business Credits (see instructions)

Complete a separate Part III for each box checked below. (see instructions)

- ☐ **A** General Business Credit From a Non-Passive Activity ☐ **E** Eligible Small Business Credit From a Non-Passive Activity
☐ **B** General Business Credit From a Passive Activity ☐ **F** Eligible Small Business Credit From a Passive Activity
☐ **C** General Business Credit Carryforwards ☐ **G** Eligible Small Business Credit Carryforwards
☐ **D** General Business Credit Carrybacks ☐ **H** Eligible Small Business Credit Carrybacks

I If you are filing more than one Part III with box A, B, E, or F checked, complete and attach first an additional Part III combining amounts from all Parts III with box A, B, E, or F checked. Check here if this is the consolidated Part III ☒

| (a) Description of credit | (b) If claiming the credit from a pass-through entity, enter the EIN | (c) Enter the appropriate amount |
|--|--|----------------------------------|
| Note: On any line where the credit is from more than one source, a separate Part III is needed for each pass-through entity. | | |
| 1a Investment (Form 3468, Part II only) (attach Form 3468) | 1a | |
| b Reserved for future use | 1b | |
| c Increasing research activities (Form 6765) | 1c | 27. |
| d Low-income housing (Form 8586, Part I only) | 1d | |
| e Disabled access (Form 8826) (do not enter more than \$5,000 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1e | |
| f Renewable electricity, refined coal, and Indian coal production (Form 8835) | 1f | |
| g Indian employment (Form 8845) | 1g | |
| h Orphan drug (Form 8820) | 1h | |
| i New markets (Form 8874) | 1i | |
| j Small employer pension plan startup costs (Form 8881) (do not enter more than \$500 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1j | |
| k Employer-provided child care facilities and services (Form 8882) | 1k | |
| l Biodiesel and renewable diesel fuels (attach Form 8864) | 1l | |
| m Low sulfur diesel fuel production (Form 8896) | 1m | |
| n Distilled spirits (Form 8906) | 1n | |
| o Nonconventional source fuel (Form 8907) | 1o | |
| p Energy efficient home (Form 8908) | 1p | |
| q Energy efficient appliance (Form 8909) | 1q | |
| r Alternative motor vehicle (Form 8910) | 1r | |
| s Alternative fuel vehicle refueling property (Form 8911) | 1s | |
| t Reserved for future use | 1t | |
| u Mine rescue team training (Form 8923) | 1u | |
| v Agricultural chemicals security (Form 8931) (do not enter more than \$2 million in column (c) of Parts III with box A, B, E, or F checked, combined) | 1v | |
| w Employer differential wage payments (Form 8932) | 1w | |
| x Carbon dioxide sequestration (Form 8933) | 1x | |
| y Qualified plug-in electric drive motor vehicle (Form 8936) | 1y | |
| z Qualified plug-in electric vehicle (Form 8834, Part I only) | 1z | |
| aa New hire retention (Form 5884-B) | 1aa | |
| bb General credits from an electing large partnership (Schedule K-1 (Form 1065-B)) | 1bb | |
| zz Other | 1zz | |
| 2 Add lines 1a through 1zz and enter here | 2 | 27. |
| 3 Enter the amount from Form 8844 | 3 | 27. |
| 4a Investment (Form 3468, Part III) (attach Form 3468) | 4a | |
| b Work opportunity (Form 5884) | 4b | 114. |
| c Alcohol and cellulosic biofuel fuels (Form 6478) | 4c | |
| d Low-income housing (Form 8586, Part II) | 4d | |
| e Renewable electricity, refined coal, and Indian coal production (Form 8835) | 4e | |
| f Employer social security and Medicare taxes paid on certain employee tips (Form 8846) | 4f | 604. |
| g Qualified railroad track maintenance (Form 8900) | 4g | |
| h Small employer health insurance premiums (Form 8941) | 4h | |
| i Reserved for future use | 4i | |
| j Reserved for future use | 4j | |
| z Other | 4z | |
| 5 Add lines 4a through 4z and enter here | 5 | 718. |
| 6 Add lines 2, 3, and 5 | 6 | 772. |

Part III General Business Credits or Eligible Small Business Credits (see instructions)

Complete a separate Part III for each box checked below. (see instructions)

- | | | | |
|--|---|-----------------------------------|--|
| A <input type="checkbox"/> | General Business Credit From a Non-Passive Activity | E <input type="checkbox"/> | Eligible Small Business Credit From a Non-Passive Activity |
| B <input checked="" type="checkbox"/> | General Business Credit From a Passive Activity | F <input type="checkbox"/> | Eligible Small Business Credit From a Passive Activity |
| C <input type="checkbox"/> | General Business Credit Carryforwards | G <input type="checkbox"/> | Eligible Small Business Credit Carryforwards |
| D <input type="checkbox"/> | General Business Credit Carrybacks | H <input type="checkbox"/> | Eligible Small Business Credit Carrybacks |

I If you are filing more than one Part III with box A, B, E, or F checked, complete and attach first an additional Part III combining amounts from all Parts III with box A, B, E, or F checked. Check here if this is the consolidated Part III ☐

| (a) Description of credit | | (b) If claiming the credit from a pass-through entity, enter the EIN | (c) Enter the appropriate amount |
|--|-----|---|-------------------------------------|
| Note: On any line where the credit is from more than one source, a separate Part III is needed for each pass-through entity. | | | |
| 1a Investment (Form 3468, Part II only) (attach Form 3468) | 1a | | |
| b Reserved for future use | 1b | | |
| c Increasing research activities (Form 6765) | 1c | | 2. |
| d Low-income housing (Form 8586, Part I only) | 1d | | |
| e Disabled access (Form 8826) (do not enter more than \$5,000 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1e | | |
| f Renewable electricity, refined coal, and Indian coal production (Form 8835) | 1f | | |
| g Indian employment (Form 8845) | 1g | | |
| h Orphan drug (Form 8820) | 1h | | |
| i New markets (Form 8874) | 1i | | |
| j Small employer pension plan startup costs (Form 8881) (do not enter more than \$500 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1j | | |
| k Employer-provided child care facilities and services (Form 8882) | 1k | | |
| l Biodiesel and renewable diesel fuels (attach Form 8864) | 1l | | |
| m Low sulfur diesel fuel production (Form 8896) | 1m | | |
| n Distilled spirits (Form 8906) | 1n | | |
| o Nonconventional source fuel (Form 8907) | 1o | | |
| p Energy efficient home (Form 8908) | 1p | | |
| q Energy efficient appliance (Form 8909) | 1q | | |
| r Alternative motor vehicle (Form 8910) | 1r | | |
| s Alternative fuel vehicle refueling property (Form 8911) | 1s | | |
| t Reserved for future use | 1t | | |
| u Mine rescue team training (Form 8923) | 1u | | |
| v Agricultural chemicals security (Form 8931) (do not enter more than \$2 million in column (c) of Parts III with box A, B, E, or F checked, combined) | 1v | | |
| w Employer differential wage payments (Form 8932) | 1w | | |
| x Carbon dioxide sequestration (Form 8933) | 1x | | |
| y Qualified plug-in electric drive motor vehicle (Form 8936) | 1y | | |
| z Qualified plug-in electric vehicle (Form 8834, Part I only) | 1z | | |
| aa New hire retention (Form 5884-B) | 1aa | | |
| bb General credits from an electing large partnership (Schedule K-1 (Form 1065-B)) | 1bb | | |
| zz Other | 1zz | | |
| 2 Add lines 1a through 1zz and enter here | 2 | | 2. |
| 3 Enter the amount from Form 8844 | 3 | | 27. |
| 4a Investment (Form 3468, Part III) (attach Form 3468) | 4a | | |
| b Work opportunity (Form 5884) | 4b | | 57. |
| c Alcohol and cellulosic biofuel fuels (Form 6478) | 4c | | |
| d Low-income housing (Form 8586, Part II) | 4d | | |
| e Renewable electricity, refined coal, and Indian coal production (Form 8835) | 4e | | |
| f Employer social security and Medicare taxes paid on certain employee tips (Form 8846) | 4f | | 302. |
| g Qualified railroad track maintenance (Form 8900) | 4g | | |
| h Small employer health insurance premiums (Form 8941) | 4h | | |
| i Reserved for future use | 4i | | |
| j Reserved for future use | 4j | | |
| z Other | 4z | | |
| 5 Add lines 4a through 4z and enter here | 5 | | 359. |
| 6 Add lines 2, 3, and 5 | 6 | | 388. |

Part III General Business Credits or Eligible Small Business Credits (see instructions)

Complete a separate Part III for each box checked below. (see instructions)

- | | |
|---|---|
| <input type="checkbox"/> A General Business Credit From a Non-Passive Activity | <input type="checkbox"/> E Eligible Small Business Credit From a Non-Passive Activity |
| <input checked="" type="checkbox"/> B General Business Credit From a Passive Activity | <input type="checkbox"/> F Eligible Small Business Credit From a Passive Activity |
| <input type="checkbox"/> C General Business Credit Carryforwards | <input type="checkbox"/> G Eligible Small Business Credit Carryforwards |
| <input type="checkbox"/> D General Business Credit Carrybacks | <input type="checkbox"/> H Eligible Small Business Credit Carrybacks |

I If you are filing more than one Part III with box A, B, E, or F checked, complete and attach first an additional Part III combining amounts from all Parts III with box A, B, E, or F checked. Check here if this is the consolidated Part III ☐

| (a) Description of credit | (b) If claiming the credit from a pass-through entity, enter the EIN | (c) Enter the appropriate amount |
|--|--|----------------------------------|
| Note: On any line where the credit is from more than one source, a separate Part III is needed for each pass-through entity. | | |
| 1a Investment (Form 3468, Part II only) (attach Form 3468) | 1a | |
| b Reserved for future use | 1b | |
| c Increasing research activities (Form 6765) | 1c | |
| d Low-income housing (Form 8586, Part I only) | 1d | 25. |
| e Disabled access (Form 8826) (do not enter more than \$5,000 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1e | |
| f Renewable electricity, refined coal, and Indian coal production (Form 8835) | 1f | |
| g Indian employment (Form 8845) | 1g | |
| h Orphan drug (Form 8820) | 1h | |
| i New markets (Form 8874) | 1i | |
| j Small employer pension plan startup costs (Form 8881) (do not enter more than \$500 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1j | |
| k Employer-provided child care facilities and services (Form 8882) | 1k | |
| l Biodiesel and renewable diesel fuels (attach Form 8864) | 1l | |
| m Low sulfur diesel fuel production (Form 8896) | 1m | |
| n Distilled spirits (Form 8906) | 1n | |
| o Nonconventional source fuel (Form 8907) | 1o | |
| p Energy efficient home (Form 8908) | 1p | |
| q Energy efficient appliance (Form 8909) | 1q | |
| r Alternative motor vehicle (Form 8910) | 1r | |
| s Alternative fuel vehicle refueling property (Form 8911) | 1s | |
| t Reserved for future use | 1t | |
| u Mine rescue team training (Form 8923) | 1u | |
| v Agricultural chemicals security (Form 8931) (do not enter more than \$2 million in column (c) of Parts III with box A, B, E, or F checked, combined) | 1v | |
| w Employer differential wage payments (Form 8932) | 1w | |
| x Carbon dioxide sequestration (Form 8933) | 1x | |
| y Qualified plug-in electric drive motor vehicle (Form 8936) | 1y | |
| z Qualified plug-in electric vehicle (Form 8834, Part I only) | 1z | |
| aa New hire retention (Form 5884-B) | 1aa | |
| bb General credits from an electing large partnership (Schedule K-1 (Form 1065-B)) | 1bb | |
| zz Other | 1zz | |
| 2 Add lines 1a through 1zz and enter here | 2 | 25. |
| 3 Enter the amount from Form 8844 | 3 | |
| 4a Investment (Form 3468, Part III) (attach Form 3468) | 4a | |
| b Work opportunity (Form 5884) | 4b | 57. |
| c Alcohol and cellulosic biofuel fuels (Form 6478) | 4c | |
| d Low-income housing (Form 8586, Part II) | 4d | |
| e Renewable electricity, refined coal, and Indian coal production (Form 8835) | 4e | |
| f Employer social security and Medicare taxes paid on certain employee tips (Form 8846) | 4f | 302. |
| g Qualified railroad track maintenance (Form 8900) | 4g | |
| h Small employer health insurance premiums (Form 8941) | 4h | |
| i Reserved for future use | 4i | |
| j Reserved for future use | 4j | |
| z Other | 4z | |
| 5 Add lines 4a through 4z and enter here | 5 | 359. |
| 6 Add lines 2, 3, and 5. | 6 | 384. |

Form **4684**Department of the Treasury
Internal Revenue Service**Casualties and Thefts**

▶ See separate instructions.

▶ Attach to your tax return.

▶ Use a separate Form 4684 for each casualty or theft.

OMB No. 1545-0177

2011Attachment
Sequence No. **26**

Name(s) shown on tax return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

SECTION A - Personal Use Property (Use this section to report casualties and thefts of property **not** used in a trade or business or for income-producing purposes.)

- 1 Description of properties (show type, location, and date acquired for each property). Use a separate line for each property lost or damaged from the same casualty or theft.

Property A _____

Property B _____

Property C _____

Property D _____

| | | Properties | | | | |
|---|---|------------|---|---|---|--|
| | | A | B | C | D | |
| 2 | Cost or other basis of each property | 2 | | | | |
| 3 | Insurance or other reimbursement (whether or not you filed a claim) (see instructions) | 3 | | | | |
| Note: If line 2 is more than line 3, skip line 4. | | | | | | |
| 4 | Gain from casualty or theft. If line 3 is more than line 2, enter the difference here and skip lines 5 through 9 for that column. See instructions if line 3 includes insurance or other reimbursement you did not claim, or you received payment for your loss in a later tax year | 4 | | | | |
| 5 | Fair market value before casualty or theft | 5 | | | | |
| 6 | Fair market value after casualty or theft | 6 | | | | |
| 7 | Subtract line 6 from line 5 | 7 | | | | |
| 8 | Enter the smaller of line 2 or line 7 | 8 | | | | |
| 9 | Subtract line 3 from line 8. If zero or less, enter -0- | 9 | | | | |
| 10 | Casualty or theft loss. Add the amounts on line 9 in columns A through D | 10 | | | | |
| 11 | Enter the smaller of line 10 or \$100. | 11 | | | | |
| 12 | Subtract line 11 from line 10. | 12 | | | | |
| Caution: Use only one Form 4684 for lines 13 through 18. | | | | | | |
| 13 | Add the amounts on line 12 of all Forms 4684 | 13 | | | | |
| 14 | Add the amounts on line 4 of all Forms 4684 | 14 | | | | |
| 15 | <ul style="list-style-type: none"> ● If line 14 is more than line 13, enter the difference here and on Schedule D. Do not complete the rest of this section (see instructions). ● If line 14 is less than line 13, enter -0- here and go to line 16. ● If line 14 is equal to line 13, enter -0- here. Do not complete the rest of this section. | 15 | | | | |
| 16 | If line 14 is less than line 13, enter the difference | 16 | | | | |
| 17 | Enter 10% of your adjusted gross income from Form 1040, line 38, or Form 1040NR, line 37. Estates and trusts, see instructions | 17 | | | | |
| 18 | Subtract line 17 from line 16. If zero or less, enter -0-. Also enter the result on Schedule A (Form 1040), line 20, or Form 1040NR, Schedule A, line 6. Estates and trusts, enter the result on the "Other deductions" line of your tax return | 18 | | | | |

For Paperwork Reduction Act Notice, see instructions.

Form **4684** (2011)

Name(s) shown on tax return. Do not enter name and identifying number if shown on other side.

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

SECTION B - Business and Income-Producing Property**Part I Casualty or Theft Gain or Loss (Use a separate Part I for each casualty or theft.)**

19 Description of properties (show type, location, and date acquired for each property). Use a separate line for each property lost or damaged from the same casualty or theft.

Property A

Property B

Property C

Property D

Properties

20 Cost or adjusted basis of each property.

21 Insurance or other reimbursement (whether or not you filed a claim). See the instructions for line 3

Note: If line 20 is more than line 21, skip line 22.

22 Gain from casualty or theft. If line 21 is more than line 20, enter the difference here and on line 29 or line 34, column (c), except as provided in the instructions for line 33. Also, skip lines 23 through 27 for that column. See the instructions for line 4 if line 21 includes insurance or other reimbursement you did not claim, or you received payment for your loss in a later tax year

23 Fair market value before casualty or theft

24 Fair market value after casualty or theft

25 Subtract line 24 from line 23

26 Enter the smaller of line 20 or line 25

Note: If the property was totally destroyed by casualty or lost from theft, enter on line 26 the amount from line 20.

27 Subtract line 21 from line 26. If zero or less, enter -0-

28 Casualty or theft loss. Add the amounts on line 27. Enter the total here and on line 29 or line 34 (see instructions)

Part II Summary of Gains and Losses (from separate Parts I)

(a) Identify casualty or theft

(b) Losses from casualties or thefts

(i) Trade, business, rental or royalty property

(ii) Income-producing and employee property

(c) Gains from casualties or thefts includible in income

Casualty or Theft of Property Held One Year or Less

29

30 Totals. Add the amounts on line 29

31 Combine line 30, columns (b)(i) and (c). Enter the net gain or (loss) here and on Form 4797, line 14. If Form 4797 is not otherwise required, see instructions

32 Enter the amount from line 30, column (b)(ii) here. Individuals, enter the amount from income-producing property on Schedule A (Form 1040), line 28, or Form 1040NR, Schedule A, line 14, and enter the amount from property used as an employee on Schedule A (Form 1040), line 23, or Form 1040NR, Schedule A, line 9. Estates and trusts, partnerships, and S corporations, see instructions

Casualty or Theft of Property Held More Than One Year

33 Casualty or theft gains from Form 4797, line 32

34 THE ANN D. ROMNEY BLIND TRUST

THE ANN AND MITT ROMNEY 1995 FAMILY

35 Total losses. Add amounts on line 34, columns (b)(i) and (b)(ii)

36 Total gains. Add lines 33 and 34, column (c)

37 Add amounts on line 35, columns (b)(i) and (b)(ii)

38 If the loss on line 37 is more than the gain on line 36:

a Combine line 35, column (b)(i) and line 36, and enter the net gain or (loss) here. Partnerships (except electing large partnerships) and S corporations, see the note below. All others, enter this amount on Form 4797, line 14. If Form 4797 is not otherwise required, see instructions

b Enter the amount from line 35, column (b)(ii) here. Individuals, enter the amount from income-producing property on Schedule A (Form 1040), line 28, or Form 1040NR, Schedule A, line 14, and enter the amount from property used as an employee on Schedule A (Form 1040), line 23, or Form 1040NR, Schedule A, line 9. Estates and trusts, enter on the "Other deductions" line of your tax return. Partnerships (except electing large partnerships) and S corporations, see the note below. Electing large partnerships, enter on Form 1065-B, Part II, line 11

39 If the loss on line 37 is less than or equal to the gain on line 36, combine lines 36 and 37 and enter here. Partnerships (except electing large partnerships), see the note below. All others, enter this amount on Form 4797, line 3

Note: Partnerships, enter the amount from line 38a, 38b, or line 39 on Form 1065, Schedule K, line 11.

S corporations, enter the amount from line 38a or 38b on Form 1120S, Schedule K, line 10.

Sales of Business Property
(Also Involuntary Conversions and Recapture Amounts
Under Sections 179 and 280F(b)(2))

▶ Attach to your tax return. ▶ See separate instructions.

OMB No. 1545-0184

2011

Attachment
Sequence No. **27**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

1 Enter the gross proceeds from sales or exchanges reported to you for 2011 on Form(s) 1099-B or 1099-S (or substitute statement) that you are including on line 2, 10, or 20 (see instructions).

1

Part I Sales or Exchanges of Property Used in a Trade or Business and Involuntary Conversions From Other Than Casualty or Theft - Most Property Held More Than 1 Year (see instructions)

| 2 | (a) Description of property | (b) Date acquired (mo., day, yr.) | (c) Date sold (mo., day, yr.) | (d) Gross sales price | (e) Depreciation allowed or allowable since acquisition | (f) Cost or other basis, plus improvements and expense of sale | (g) Gain or (loss) Subtract (f) from the sum of (d) and (e) |
|---|-----------------------------|-----------------------------------|-------------------------------|-----------------------|---|--|---|
| | SEE STATEMENT 31 | | | | | | -484,611. |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

| | | | |
|---|---|---|-----------|
| 3 | Gain, if any, from Form 4684, line 39 | 3 | 39. |
| 4 | Section 1231 gain from installment sales from Form 6252, line 26 or 37 | 4 | |
| 5 | Section 1231 gain or (loss) from like-kind exchanges from Form 8824 | 5 | |
| 6 | Gain, if any, from line 32, from other than casualty or theft | 6 | |
| 7 | Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows: Partnerships (except electing large partnerships) and S corporations. Report the gain or (loss) following the instructions for Form 1065, Schedule K, line 10, or Form 1120S, Schedule K, line 9. Skip lines 8, 9, 11, and 12 below. Individuals, partners, S corporation shareholders, and all others. If line 7 is zero or a loss, enter the amount from line 7 on line 11 below and skip lines 8 and 9. If line 7 is a gain and you did not have any prior year section 1231 losses, or they were recaptured in an earlier year, enter the gain from line 7 as a long-term capital gain on the Schedule D filed with your return and skip lines 8, 9, 11, and 12 below. | 7 | -484,572. |
| 8 | Nonrecaptured net section 1231 losses from prior years (see instructions) | 8 | |
| 9 | Subtract line 8 from line 7. If zero or less, enter -0-. If line 9 is zero, enter the gain from line 7 on line 12 below. If line 9 is more than zero, enter the amount from line 8 on line 12 below and enter the gain from line 9 as a long-term capital gain on the Schedule D filed with your return (see instructions) | 9 | |

Part II Ordinary Gains and Losses (see instructions)

10 Ordinary gains and losses not included on lines 11 through 16 (include property held 1 year or less):

| | | | | | | |
|--|--|--|--|--|--|--|
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |

| | | | |
|----|--|-----|-------------|
| 11 | Loss, if any, from line 7 | 11 | (484,572.) |
| 12 | Gain, if any, from line 7 or amount from line 8, if applicable | 12 | |
| 13 | Gain, if any, from line 31 | 13 | |
| 14 | Net gain or (loss) from Form 4684, lines 31 and 38a | 14 | |
| 15 | Ordinary gain from installment sales from Form 6252, line 25 or 36 | 15 | |
| 16 | Ordinary gain or (loss) from like-kind exchanges from Form 8824 | 16 | |
| 17 | Combine lines 10 through 16 | 17 | -484,572. |
| 18 | For all except individual returns, enter the amount from line 17 on the appropriate line of your return and skip lines a and b below. For individual returns, complete lines a and b below: a If the loss on line 11 includes a loss from Form 4684, line 35, column (b)(ii), enter that part of the loss here. Enter the part of the loss from income-producing property on Schedule A (Form 1040), line 28, and the part of the loss from property used as an employee on Schedule A (Form 1040), line 23. Identify as from "Form 4797, line 18a." See instructions | 18a | |
| | b Redetermine the gain or (loss) on line 17 excluding the loss, if any, on line 18a. Enter here and on Form 1040, line 14 | 18b | -484,572. |

For Paperwork Reduction Act Notice, see separate instructions.

Form **4797** (2011)

Part III Gain From Disposition of Property Under Sections 1245, 1250, 1252, 1254, and 1255
(see instructions)

| 19 (a) Description of section 1245, 1250, 1252, 1254, or 1255 property: | | (b) Date acquired (mo., day, yr.) | (c) Date sold (mo., day, yr.) |
|---|--|--------------------------------------|----------------------------------|
| A | | | |
| B | | | |
| C | | | |
| D | | | |

| These columns relate to the properties on lines 19A through 19D. ▶ | | Property A | Property B | Property C | Property D |
|--|---|------------|------------|------------|------------|
| 20 | Gross sales price (Note: See line 1 before completing.) | 20 | | | |
| 21 | Cost or other basis plus expense of sale | 21 | | | |
| 22 | Depreciation (or depletion) allowed or allowable | 22 | | | |
| 23 | Adjusted basis. Subtract line 22 from line 21 | 23 | | | |
| 24 | Total gain. Subtract line 23 from line 20 | 24 | | | |
| 25 | If section 1245 property: | | | | |
| a | Depreciation allowed or allowable from line 22 | 25a | | | |
| b | Enter the smaller of line 24 or 25a | 25b | | | |
| 26 | If section 1250 property: If straight line depreciation was used, enter -0- on line 26g, except for a corporation subject to section 291. | | | | |
| a | Additional depreciation after 1975 (see instructions) | 26a | | | |
| b | Applicable percentage multiplied by the smaller of line 24 or line 26a (see instructions) | 26b | | | |
| c | Subtract line 26a from line 24. If residential rental property or line 24 is not more than line 26a, skip lines 26d and 26e. | 26c | | | |
| d | Additional depreciation after 1969 and before 1976 | 26d | | | |
| e | Enter the smaller of line 26c or 26d | 26e | | | |
| f | Section 291 amount (corporations only) | 26f | | | |
| g | Add lines 26b, 26e, and 26f | 26g | | | |
| 27 | If section 1252 property: Skip this section if you did not dispose of farmland or if this form is being completed for a partnership (other than an electing large partnership). | | | | |
| a | Soil, water, and land clearing expenses | 27a | | | |
| b | Line 27a multiplied by applicable percentage (see instructions) | 27b | | | |
| c | Enter the smaller of line 24 or 27b | 27c | | | |
| 28 | If section 1254 property: | | | | |
| a | Intangible drilling and development costs, expenditures for development of mines and other natural deposits, mining exploration costs, and depletion (see instructions) | 28a | | | |
| b | Enter the smaller of line 24 or 28a | 28b | | | |
| 29 | If section 1255 property: | | | | |
| a | Applicable percentage of payments excluded from income under section 126 (see instructions) | 29a | | | |
| b | Enter the smaller of line 24 or 29a (see instructions) | 29b | | | |

Summary of Part III Gains. Complete property columns A through D through line 29b before going to line 30.

| | | |
|----|---|----|
| 30 | Total gains for all properties. Add property columns A through D, line 24 | 30 |
| 31 | Add property columns A through D, lines 25b, 26g, 27c, 28b, and 29b. Enter here and on line 13 | 31 |
| 32 | Subtract line 31 from line 30. Enter the portion from casualty or theft on Form 4684, line 33. Enter the portion from other than casualty or theft on Form 4797, line 6 | 32 |

Part IV Recapture Amounts Under Sections 179 and 280F(b)(2) When Business Use Drops to 50% or Less
(see instructions)

| | (a) Section 179 | (b) Section 280F(b)(2) |
|----|---|------------------------|
| 33 | Section 179 expense deduction or depreciation allowable in prior years | 33 |
| 34 | Recomputed depreciation (see instructions) | 34 |
| 35 | Recapture amount. Subtract line 34 from line 33. See the instructions for where to report | 35 |

Sales of Business Property
(Also Involuntary Conversions and Recapture Amounts
Under Sections 179 and 280F(b)(2))

▶ Attach to your tax return. ▶ See separate instructions.

Name(s) shown on return

ALTERNATIVE MINIMUM TAX

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

1 Enter the gross proceeds from sales or exchanges reported to you for 2011 on Form(s) 1099-B or 1099-S (or substitute statement) that you are including on line 2, 10, or 20 (see instructions).

1

Part I Sales or Exchanges of Property Used in a Trade or Business and Involuntary Conversions From Other Than Casualty or Theft - Most Property Held More Than 1 Year (see instructions)

| 2 | (a) Description of property | (b) Date acquired (mo., day, yr.) | (c) Date sold (mo., day, yr.) | (d) Gross sales price | (e) Depreciation allowed or allowable since acquisition | (f) Cost or other basis, plus improvements and expense of sale | (g) Gain or (loss) Subtract (f) from the sum of (d) and (e) |
|---|-----------------------------|-----------------------------------|-------------------------------|-----------------------|---|--|---|
| | SEE STATEMENT 32 | | | | | | -484,952. |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

3 Gain, if any, from Form 4684, line 39

3

39.

4 Section 1231 gain from installment sales from Form 6252, line 26 or 37

4

5 Section 1231 gain or (loss) from like-kind exchanges from Form 8824

5

6 Gain, if any, from line 32, from other than casualty or theft

6

7 Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows:

7

-484,913.

Partnerships (except electing large partnerships) and S corporations. Report the gain or (loss) following the instructions for Form 1065, Schedule K, line 10, or Form 1120S, Schedule K, line 9. Skip lines 8, 9, 11, and 12 below.

Individuals, partners, S corporation shareholders, and all others. If line 7 is zero or a loss, enter the amount from line 7 on line 11 below and skip lines 8 and 9. If line 7 is a gain and you did not have any prior year section 1231 losses, or they were recaptured in an earlier year, enter the gain from line 7 as a long-term capital gain on the Schedule D filed with your return and skip lines 8, 9, 11, and 12 below.

8 Nonrecaptured net section 1231 losses from prior years (see instructions)

8

9 Subtract line 8 from line 7. If zero or less, enter -0-. If line 9 is zero, enter the gain from line 7 on line 12 below. If line 9 is more than zero, enter the amount from line 8 on line 12 below and enter the gain from line 9 as a long-term capital gain on the Schedule D filed with your return (see instructions)

9

Part II Ordinary Gains and Losses (see instructions)

10 Ordinary gains and losses not included on lines 11 through 16 (include property held 1 year or less):

| | | | | | | |
|--|--|--|--|--|--|--|
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |

11 Loss, if any, from line 7

11

(484,913.)

12 Gain, if any, from line 7 or amount from line 8, if applicable

12

13 Gain, if any, from line 31

13

14 Net gain or (loss) from Form 4684, lines 31 and 38a

14

15 Ordinary gain from installment sales from Form 6252, line 25 or 36

15

16 Ordinary gain or (loss) from like-kind exchanges from Form 8824

16

17 Combine lines 10 through 16

17

-484,913.

18 For all except individual returns, enter the amount from line 17 on the appropriate line of your return and skip lines a and b below. For individual returns, complete lines a and b below:

a If the loss on line 11 includes a loss from Form 4684, line 35, column (b)(ii), enter that part of the loss here. Enter the part of the loss from income-producing property on Schedule A (Form 1040), line 28, and the part of the loss from property used as an employee on Schedule A (Form 1040), line 23. Identify as from "Form 4797, line 18a." See instructions

18a

b Redetermine the gain or (loss) on line 17 excluding the loss, if any, on line 18a. Enter here and on Form 1040, line 14

18b

-484,913.

For Paperwork Reduction Act Notice, see separate instructions.

Part III Gain From Disposition of Property Under Sections 1245, 1250, 1252, 1254, and 1255
(see instructions)

| 19 (a) Description of section 1245, 1250, 1252, 1254, or 1255 property: | (b) Date acquired (mo., day, yr.) | (c) Date sold (mo., day, yr.) |
|---|--------------------------------------|----------------------------------|
| A | | |
| B | | |
| C | | |
| D | | |

| These columns relate to the properties on lines 19A through 19D. ▶ | Property A | Property B | Property C | Property D |
|--|------------|------------|------------|------------|
| 20 Gross sales price (Note: See line 1 before completing.) | 20 | | | |
| 21 Cost or other basis plus expense of sale | 21 | | | |
| 22 Depreciation (or depletion) allowed or allowable | 22 | | | |
| 23 Adjusted basis. Subtract line 22 from line 21 | 23 | | | |
| 24 Total gain. Subtract line 23 from line 20 | 24 | | | |
| 25 If section 1245 property: | | | | |
| a Depreciation allowed or allowable from line 22 | 25a | | | |
| b Enter the smaller of line 24 or 25a | 25b | | | |
| 26 If section 1250 property: If straight line depreciation was used, enter -0- on line 26g, except for a corporation subject to section 291. | | | | |
| a Additional depreciation after 1975 (see instructions) | 26a | | | |
| b Applicable percentage multiplied by the smaller of line 24 or line 26a (see instructions) | 26b | | | |
| c Subtract line 26a from line 24. If residential rental property or line 24 is not more than line 26a, skip lines 26d and 26e | 26c | | | |
| d Additional depreciation after 1969 and before 1976 | 26d | | | |
| e Enter the smaller of line 26c or 26d | 26e | | | |
| f Section 291 amount (corporations only) | 26f | | | |
| g Add lines 26b, 26e, and 26f | 26g | | | |
| 27 If section 1252 property: Skip this section if you did not dispose of farmland or if this form is being completed for a partnership (other than an electing large partnership). | | | | |
| a Soil, water, and land clearing expenses | 27a | | | |
| b Line 27a multiplied by applicable percentage (see instructions) | 27b | | | |
| c Enter the smaller of line 24 or 27b | 27c | | | |
| 28 If section 1254 property: | | | | |
| a Intangible drilling and development costs, expenditures for development of mines and other natural deposits, mining exploration costs, and depletion (see instructions) | 28a | | | |
| b Enter the smaller of line 24 or 28a | 28b | | | |
| 29 If section 1255 property: | | | | |
| a Applicable percentage of payments excluded from income under section 126 (see instructions) | 29a | | | |
| b Enter the smaller of line 24 or 29a (see instructions) | 29b | | | |

Summary of Part III Gains. Complete property columns A through D through line 29b before going to line 30.

| | | |
|--|----|--|
| 30 Total gains for all properties. Add property columns A through D, line 24 | 30 | |
| 31 Add property columns A through D, lines 25b, 26g, 27c, 28b, and 29b. Enter here and on line 13 | 31 | |
| 32 Subtract line 31 from line 30. Enter the portion from casualty or theft on Form 4684, line 33. Enter the portion from other than casualty or theft on Form 4797, line 6 | 32 | |

Part IV Recapture Amounts Under Sections 179 and 280F(b)(2) When Business Use Drops to 50% or Less
(see instructions)

| | (a) Section 179 | (b) Section 280F(b)(2) |
|--|-----------------|------------------------|
| 33 Section 179 expense deduction or depreciation allowable in prior years | 33 | |
| 34 Recomputed depreciation (see instructions) | 34 | |
| 35 Recapture amount. Subtract line 34 from line 33. See the instructions for where to report | 35 | |

Form **6251**Department of the Treasury
Internal Revenue Service (99)**Alternative Minimum Tax - Individuals**

▶ See separate instructions.

▶ Attach to Form 1040 or Form 1040NR.

OMB No. 1545-0074

2011Attachment
Sequence No. **32**

Name(s) shown on Form 1040 or Form 1040NR

WILLARD M ROMNEY & ANN D ROMNEY

Your social security number

Part I Alternative Minimum Taxable Income (See instructions for how to complete each line.)

| | | | |
|----|--|----|-------------|
| 1 | If filing Schedule A (Form 1040), enter the amount from Form 1040, line 41 and go to line 2. Otherwise, enter the amount from Form 1040, line 38, and go to line 7. (If less than zero, enter as a negative amount.) | 1 | 9,015,109. |
| 2 | Medical and dental. Enter the smaller of Schedule A (Form 1040), line 4, or 2.5% (.025) of Form 1040, line 38. If zero or less, enter -0- | 2 | NONE |
| 3 | Taxes from Schedule A (Form 1040), line 9 | 3 | 1,541,905. |
| 4 | Enter the home mortgage interest adjustment, if any, from line 6 of the worksheet in the instructions for this line | 4 | |
| 5 | Miscellaneous deductions from Schedule A (Form 1040), line 27 | 5 | 832,261. |
| 6 | Skip this line. It is reserved for future use | 6 | |
| 7 | Tax refund from Form 1040, line 10 or line 21 | 7 | () |
| 8 | Investment interest expense (difference between regular tax and AMT) | 8 | |
| 9 | Depletion (difference between regular tax and AMT) | 9 | |
| 10 | Net operating loss deduction from Form 1040, line 21. Enter as a positive amount | 10 | |
| 11 | Alternative tax net operating loss deduction | 11 | () |
| 12 | Interest from specified private activity bonds exempt from the regular tax | 12 | |
| 13 | Qualified small business stock (7% of gain excluded under section 1202) | 13 | |
| 14 | Exercise of incentive stock options (excess of AMT income over regular tax income) | 14 | |
| 15 | Estates and trusts (amount from Schedule K-1 (Form 1041), box 12, code A) | 15 | |
| 16 | Electing large partnerships (amount from Schedule K-1 (Form 1065-B), box 6) | 16 | |
| 17 | Disposition of property (difference between AMT and regular tax gain or loss) STMT 33 | 17 | -341. |
| 18 | Depreciation on assets placed in service after 1986 (difference between regular tax and AMT) | 18 | NONE |
| 19 | Passive activities (difference between AMT and regular tax income or loss) STMT 33 | 19 | -23,409. |
| 20 | Loss limitations (difference between AMT and regular tax income or loss) | 20 | |
| 21 | Circulation costs (difference between regular tax and AMT) | 21 | |
| 22 | Long-term contracts (difference between AMT and regular tax income) | 22 | |
| 23 | Mining costs (difference between regular tax and AMT) | 23 | |
| 24 | Research and experimental costs (difference between regular tax and AMT) | 24 | |
| 25 | Income from certain installment sales before January 1, 1987 | 25 | () |
| 26 | Intangible drilling costs preference | 26 | 7,362. |
| 27 | Other adjustments, including income-based related adjustments | 27 | |
| 28 | Alternative minimum taxable income. Combine lines 1 through 27. (If married filing separately and line 28 is more than \$223,900, see instructions.) | 28 | 11,372,887. |

Part II Alternative Minimum Tax (AMT)

| | | | |
|----|---|----|-----------------|
| 29 | Exemption. (If you were under age 24 at the end of 2011, see instructions.) IF your filing status is AND line 28 is not over THEN enter on line 29 Single or head of household \$112,500 \$48,450 Married filing jointly or qualifying widow(er) 150,000 74,450 Married filing separately 75,000 37,225 If line 28 is over the amount shown above for your filing status, see instructions. | 29 | STMT 36 NONE |
| 30 | Subtract line 29 from line 28. If more than zero, go to line 31. If zero or less, enter -0- here and on lines 31, 33, and 35, and go to line 34. | 30 | 11,372,887. |
| 31 | • If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter. • If you reported capital gain distributions directly on Form 1040, line 13; you reported qualified dividends on Form 1040, line 9b; or you had a gain on both lines 15 and 16 of Schedule D (Form 1040) (as refigured for the AMT, if necessary), complete Part III on the back and enter the amount from line 54 here. • All others: If line 30 is \$175,000 or less (\$87,500 or less if married filing separately), multiply line 30 by 26% (.26). Otherwise, multiply line 30 by 28% (.28) and subtract \$3,500 (\$1,750 if married filing separately) from the result. | 31 | 1,996,381. |
| 32 | Alternative minimum tax foreign tax credit (see instructions) | 32 | 83,853. |
| 33 | Tentative minimum tax. Subtract line 32 from line 31 | 33 | 1,912,528. |
| 34 | Tax from Form 1040, line 44 (minus any tax from Form 4972 and any foreign tax credit from Form 1040, line 47). If you used Schedule J to figure your tax, the amount from line 44 of Form 1040 must be refigured without using Schedule J (see instructions) | 34 | 1,238,016. |
| 35 | AMT. Subtract line 34 from line 33. If zero or less, enter -0-. Enter here and on Form 1040, line 45 | 35 | 674,512. |

For Paperwork Reduction Act Notice, see your tax return instructions.

Form **6251** (2011)

Part III Tax Computation Using Maximum Capital Gains Rates

Complete Part III only if you are required to do so by line 31 or by the Foreign Earned Income Tax Worksheet in the instructions.

| | | | |
|--|--|-----------|-----------------------|
| 36 | Enter the amount from Form 6251, line 30. If you are filing Form 2555 or 2555-EZ, enter the amount from line 3 of the worksheet in the instructions for this line | 36 | 11,372,887. |
| 37 | Enter the amount from line 6 of the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44, or the amount from line 13 of the Schedule D Tax Worksheet in the instructions for Schedule D (Form 1040), whichever applies (as figured for the AMT, if necessary) (see instructions). If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter. | 37 | 9,032,132. |
| 38 | Enter the amount from Schedule D (Form 1040), line 19 (as figured for the AMT, if necessary) (see instructions). If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter | 38 | |
| 39 | If you did not complete a Schedule D Tax Worksheet for the regular tax or the AMT, enter the amount from line 37. Otherwise, add lines 37 and 38, and enter the smaller of that result or the amount from line 10 of the Schedule D Tax Worksheet (as figured for the AMT, if necessary). If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter | 39 | 9,032,132. |
| 40 | Enter the smaller of line 36 or line 39 | 40 | 9,032,132. |
| 41 | Subtract line 40 from line 36 | 41 | 2,340,755. |
| 42 | If line 41 is \$175,000 or less (\$87,500 or less if married filing separately), multiply line 41 by 26% (.26). Otherwise, multiply line 41 by 28% (.28) and subtract \$3,500 (\$1,750 if married filing separately) from the result. STMT 37 ▶ | 42 | 651,911. |
| 43 | Enter: <ul style="list-style-type: none"> • \$69,000 if married filing jointly or qualifying widow(er), • \$34,500 if single or married filing separately, or • \$46,250 if head of household. | 43 | 69,000. |
| 44 | Enter the amount from line 7 of the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44, or the amount from line 14 of the Schedule D Tax Worksheet in the instructions for Schedule D (Form 1040), whichever applies (as figured for the regular tax). If you did not complete either worksheet for the regular tax, enter -0- | 44 | |
| 45 | Subtract line 44 from line 43. If zero or less, enter -0- | 45 | 69,000. |
| 46 | Enter the smaller of line 36 or line 37 | 46 | 9,032,132. |
| 47 | Enter the smaller of line 45 or line 46 | 47 | 69,000. |
| 48 | Subtract line 47 from line 46 | 48 | 8,963,132. |
| 49 | Multiply line 48 by 15% (.15) ▶ | 49 | 1,344,470. |
| If line 38 is zero or blank, skip lines 50 and 51 and go to line 52. Otherwise, go to line 50. | | | |
| 50 | Subtract line 46 from line 40 | 50 | |
| 51 | Multiply line 50 by 25% (.25) ▶ | 51 | |
| 52 | Add lines 42, 49, and 51 | 52 | 1,996,381. |
| 53 | If line 36 is \$175,000 or less (\$87,500 or less if married filing separately), multiply line 36 by 26% (.26). Otherwise, multiply line 36 by 28% (.28) and subtract \$3,500 (\$1,750 if married filing separately) from the result | 53 | STMT 37 3,180,908. |
| 54 | Enter the smaller of line 52 or line 53 here and on line 31. If you are filing Form 2555 or 2555-EZ, do not enter this amount on line 31. Instead, enter it on line 4 of the worksheet in the instructions for line 31 | 54 | 1,996,381. |

**SCHEDULE H
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Name of employer

Household Employment Taxes

(For Social Security, Medicare, Withheld Income, and Federal Unemployment (FUTA) Taxes)

▶ **Attach to Form 1040, 1040NR, 1040-SS, or 1041.**
▶ **See separate instructions.**

OMB No. 1545-1971

2011

Attachment
Sequence No. **44**

ANN D ROMNEY

Social security number

Employer identification number

A Did you pay **any one** household employee cash wages of \$1,700 or more in 2011? (If any household employee was your spouse, your child under age 21, your parent, or anyone under age 18, see the line A instructions before you answer this question.)

- ☐ **Yes.** Skip lines B and C and go to line 1.
☐ **No.** Go to line B.

B Did you withhold federal income tax during 2011 for any household employee?

- ☐ **Yes.** Skip line C and go to line 5.
☐ **No.** Go to line C.

C Did you pay **total** cash wages of \$1,000 or more in **any** calendar **quarter** of 2010 or 2011 to **all** household employees? (**Do not** count cash wages paid in 2010 or 2011 to your spouse, your child under age 21, or your parent.)

- ☐ **No. Stop.** Do not file this schedule.
☐ **Yes.** Skip lines 1-7 and go to line 8. (Calendar year taxpayers having no household employees in 2011 **do not** have to complete this form for 2011.)

Part I Social Security, Medicare, and Federal Income Taxes

| | | | |
|---|---|---|--|
| 1 | Total cash wages subject to social security taxes | 1 | |
| 2 | Social security taxes. Multiply line 1 by 10.4% (.104) | 2 | |
| 3 | Total cash wages subject to Medicare taxes | 3 | |
| 4 | Medicare taxes. Multiply line 3 by 2.9% (.029) | 4 | |
| 5 | Federal income tax withheld, if any | 5 | |
| 6 | Total social security, Medicare, and federal income taxes. Add lines 2, 4, and 5 | 6 | |

7 Did you pay **total** cash wages of \$1,000 or more in **any** calendar **quarter** of 2010 or 2011 to **all** household employees? (**Do not** count cash wages paid in 2010 or 2011 to your spouse, your child under age 21, or your parent.)

- ☐ **No. Stop.** Include the amount from line 6 above on Form 1040, line 59a. If you are not required to file Form 1040, see the line 7 instructions.
☐ **Yes.** Go to line 8.

For Privacy Act and Paperwork Reduction Act Notice, see the instructions.

Schedule H (Form 1040) 2011

Part II Federal Unemployment (FUTA) Tax

| | Yes | No |
|---|-----------|----|
| 8 Did you pay unemployment contributions to only one state? (If you paid contributions to a credit reduction state, see instructions and check "No.") | 8 | |
| 9 Did you pay all state unemployment contributions for 2011 by April 17, 2012? Fiscal year filers see instructions | 9 | |
| 10 Were all wages that are taxable for FUTA tax also taxable for your state's unemployment tax? | 10 | |

Next: If you checked the "Yes" box on **all** the lines above, complete Section A.

If you checked the "No" box on **any** of the lines above, skip Section A and complete Section B.

Section A

| | |
|--|-----------|
| 11 Name of the state where you paid unemployment contributions | |
| 12 Contributions paid to your state unemployment fund | 12 |
| 13 Total cash wages subject to FUTA tax | 13 |
| 14 FUTA tax. Multiply the portion of the wages on line 13 paid before July 1 by .008. Multiply the portion of the wages on line 13 paid after June 30 by .006. Enter the sum of those two amounts on line 14, skip Section B, and go to line 23 | 14 |

Section B

| (a) Name of state | (b) Taxable wages (as defined in state act) | (c) State experience rate period | | (d) State experience rate | (e) Multiply col. (b) by .054 | (f) Multiply col. (b) by col. (d) | (g) Subtract col. (f) from col. (e). If zero or less, enter -0- | (h) Contributions paid to state unemployment fund |
|--|--|-------------------------------------|----|------------------------------|----------------------------------|--------------------------------------|--|--|
| | | From | To | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 16 Totals | | | | | | | | 16 |
| 17 Add columns (g) and (h) of line 16 | | | | | | | | 17 |
| 18 Total cash wages subject to FUTA tax (see the line 13 instructions) | | | | | | | | 18 |
| 19 Multiply the portion of the wages on line 18 paid before July 1 by 6.2% (.062). Multiply the portion of the wages on line 18 paid after June 30 by 6.0% (.060). Enter the sum of those amounts on line 19 | | | | | | | | 19 |
| 20 Multiply line 18 by 5.4% (.054) | | | | | | | | 20 |
| 21 Enter the smaller of line 17 or line 20 (Employers in a credit reduction state must use the worksheet on page H-7 and check here) <input type="checkbox"/> | | | | | | | | 21 |
| 22 FUTA tax. Subtract line 21 from line 19. Enter the result here and go to line 23 | | | | | | | | 22 |

Part III Total Household Employment Taxes

| | |
|---|-----------|
| 23 Enter the amount from line 6. If you checked the "Yes" box on line C of page 1, enter -0- | 23 |
| 24 Add line 14 (or line 22) and line 23 | 24 |
| 25 Are you required to file Form 1040? <input type="checkbox"/> Yes. Stop. Include the amount from line 24 above on Form 1040, line 59a. Do not complete Part IV below. <input type="checkbox"/> No. You may have to complete Part IV. See instructions for details. | |

Part IV Address and Signature— Complete this part **only** if required. See the line 25 instructions.

Address (number and street) or P.O. box if mail is not delivered to street address

Apt., room, or suite no.

City, town or post office, state, and ZIP code

Under penalties of perjury, I declare that I have examined this schedule, including accompanying statements, and to the best of my knowledge and belief, it is true, correct, and complete. No part of any payment made to a state unemployment fund claimed as a credit was, or is to be, deducted from the payments to employees. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

| | | | | |
|-------------------------------|----------------------------|----------------------|------|--|
| Paid Preparer Use Only | Employer's signature | | Date | |
| | Print/Type preparer's name | Preparer's signature | Date | Check <input type="checkbox"/> if self-employed PTIN |
| | Firm's name | Firm's EIN | | |
| | Firm's address | Phone no. | | |



SUPPLEMENT TO SCHEDULE H

=====

Beginning in 2011, the payroll tax returns and all applicable taxes for personal employees were remitted on a monthly basis and reported quarterly on Form 941.

Investment Interest Expense Deduction

OMB No. 1545-0191

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to your tax return.

2011
Attachment
Sequence No. **51**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I Total Investment Interest Expense

| | | | |
|---|--|---|----------|
| 1 | Investment interest expense paid or accrued in 2011 (see instructions). SEE STATEMENT, 38. | 1 | 640,876. |
| 2 | Disallowed investment interest expense from 2010 Form 4952, line 7 | 2 | |
| 3 | Total investment interest expense. Add lines 1 and 2 | 3 | 640,876. |

Part II Net Investment Income

| | | | | | |
|----|--|----|------------|----|------------|
| 4a | Gross income from property held for investment (excluding any net gain from the disposition of property held for investment) | 4a | 5,457,528. | | |
| b | Qualified dividends included on line 4a | 4b | 2,221,956. | | |
| c | Subtract line 4b from line 4a | | | 4c | 3,235,572. |
| d | Net gain from the disposition of property held for investment | 4d | 6,809,063. | | |
| e | Enter the smaller of line 4d or your net capital gain from the disposition of property held for investment (see instructions) | 4e | 6,809,063. | | |
| f | Subtract line 4e from line 4d | | | 4f | |
| g | Enter the amount from lines 4b and 4e that you elect to include in investment income (see instructions). SEE STATEMENT, 39. | | | 4g | NONE |
| h | Investment income. Add lines 4c, 4f, and 4g | | | 4h | 3,235,572. |
| 5 | Investment expenses (see instructions) | 5 | 832,261. | | |
| 6 | Net investment income. Subtract line 5 from line 4h. If zero or less, enter -0- . SEE STMT. 41. | 6 | 2,403,311. | | |

Part III Investment Interest Expense Deduction

| | | | |
|---|---|---|----------|
| 7 | Disallowed investment interest expense to be carried forward to 2012. Subtract line 6 from line 3. If zero or less, enter -0- | 7 | NONE |
| 8 | Investment interest expense deduction. Enter the smaller of line 3 or 6. See instructions | 8 | 640,876. |

Section references are to the Internal Revenue Code unless otherwise noted.

General Instructions**Purpose of Form**

Use Form 4952 to figure the amount of investment interest expense you can deduct for 2011 and the amount you can carry forward to future years. Your investment interest expense deduction is limited to your net investment income.

For more information, see Pub. 550, Investment Income and Expenses.

Who Must File

If you are an individual, estate, or a trust, you must file Form 4952 to claim a deduction for your investment interest expense.

Exception. You do not have to file Form 4952 if all of the following apply.

- Your investment income from interest and ordinary dividends minus any qualified dividends is more than your investment interest expense.
- You do not have any other deductible investment expenses.
- You do not have any carryover of disallowed investment interest expense from 2010.

Allocation of Interest Expense

If you paid or accrued interest on a loan and used the loan proceeds for more than one purpose, you may have to allocate the interest. This is necessary because different

rules apply to investment interest, personal interest, trade or business interest, home mortgage interest, and passive activity interest. See Pub. 535, Business Expenses.

Specific Instructions**Part I - Total Investment Interest Expense****Line 1**

Enter the investment interest expense paid or accrued during the tax year, regardless of when you incurred the indebtedness. Investment interest expense is interest paid or accrued on a loan or part of a loan that is allocable to property held for investment (as defined on this page).

Include investment interest expense reported to you on Schedule K-1 from a partnership or an S corporation. Include amortization of bond premium on taxable bonds purchased after October 22, 1986, but before January 1, 1988, unless you elected to offset amortizable bond premium against the interest payments on the bond. A taxable bond is a bond on which the interest is includible in gross income.

Investment interest expense does not include any of the following:

- Home mortgage interest.
- Interest expense that is properly allocable to a passive activity. Generally, a passive activity is any trade or business activity in which you do not materially participate and any rental activity. See the Instructions for Form 8582, Passive Activity Loss Limitations, for details.

- Any interest expense that is capitalized, such as construction interest subject to section 263A.
 - Interest expense related to tax-exempt interest income under section 265.
 - Interest expense, disallowed under section 264, on indebtedness with respect to life insurance, endowment, or annuity contracts issued after June 8, 1997, even if the proceeds were used to purchase any property held for investment.
- Property held for investment.** Property held for investment includes property that produces income, not derived in the ordinary course of a trade or business, from interest, dividends, annuities, or royalties. It also includes property that produces gain or loss, not derived in the ordinary course of a trade or business, from the disposition of property that produces these types of income or is held for investment. However, it does not include an interest in a passive activity.

Exception. A working interest in an oil or gas property that you held directly or through an entity that did not limit your liability is property held for investment, but only if you did not materially participate in the activity.

Part II - Net Investment Income**Line 4a**

Gross income from property held for investment includes income, unless derived in the ordinary course of a trade or business, from interest, ordinary dividends (except Alaska Permanent Fund dividends), annuities, and royalties. Include investment income

ALTERNATIVE MINIMUM TAX

Form **4952****Investment Interest Expense Deduction**

OMB No. 1545-0191

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to your tax return.

2011
Attachment
Sequence No. **51**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I Total Investment Interest Expense

| | | | |
|---|--|---|----------|
| 1 | Investment interest expense paid or accrued in 2011 (see instructions) | 1 | 640,876. |
| 2 | Disallowed investment interest expense from 2010 Form 4952, line 7 | 2 | |
| 3 | Total investment interest expense. Add lines 1 and 2 | 3 | 640,876. |

Part II Net Investment Income

| | | | | | |
|----|--|----|------------|------------|--|
| 4a | Gross income from property held for investment (excluding any net gain from the disposition of property held for investment) | 4a | 5,457,528. | | |
| 4b | Qualified dividends included on line 4a | 4b | 2,221,956. | | |
| 4c | Subtract line 4b from line 4a | 4c | | 3,235,572. | |
| 4d | Net gain from the disposition of property held for investment | 4d | 6,809,063. | | |
| 4e | Enter the smaller of line 4d or your net capital gain from the disposition of property held for investment (see instructions) | 4e | 6,809,063. | | |
| 4f | Subtract line 4e from line 4d | 4f | | | |
| 4g | Enter the amount from lines 4b and 4e that you elect to include in investment income (see instructions) | 4g | | NONE | |
| 4h | Investment income. Add lines 4c, 4f, and 4g | 4h | | 3,235,572. | |
| 5 | Investment expenses (see instructions) | 5 | | | |
| 6 | Net investment income. Subtract line 5 from line 4h. If zero or less, enter -0- | 6 | | 3,235,572. | |

Part III Investment Interest Expense Deduction

| | | | | | |
|---|---|---|--|----------|--|
| 7 | Disallowed investment interest expense to be carried forward to 2012. Subtract line 6 from line 3. If zero or less, enter -0- | 7 | | NONE | |
| 8 | Investment interest expense deduction. Enter the smaller of line 3 or 6. See instructions | 8 | | 640,876. | |

Section references are to the Internal Revenue Code unless otherwise noted.

General Instructions**Purpose of Form**

Use Form 4952 to figure the amount of investment interest expense you can deduct for 2011 and the amount you can carry forward to future years. Your investment interest expense deduction is limited to your net investment income.

For more information, see Pub. 550, Investment Income and Expenses.

Who Must File

If you are an individual, estate, or a trust, you must file Form 4952 to claim a deduction for your investment interest expense.

Exception. You do not have to file Form 4952 if all of the following apply.

- Your investment income from interest and ordinary dividends minus any qualified dividends is more than your investment interest expense.
- You do not have any other deductible investment expenses.
- You do not have any carryover of disallowed investment interest expense from 2010.

Allocation of Interest Expense

If you paid or accrued interest on a loan and used the loan proceeds for more than one purpose, you may have to allocate the interest. This is necessary because different

rules apply to investment interest, personal interest, trade or business interest, home mortgage interest, and passive activity interest. See Pub. 535, Business Expenses.

Specific Instructions**Part I - Total Investment Interest Expense****Line 1**

Enter the investment interest expense paid or accrued during the tax year, regardless of when you incurred the indebtedness. Investment interest expense is interest paid or accrued on a loan or part of a loan that is allocable to property held for investment (as defined on this page).

Include investment interest expense reported to you on Schedule K-1 from a partnership or an S corporation. Include amortization of bond premium on taxable bonds purchased after October 22, 1986, but before January 1, 1988, unless you elected to offset amortizable bond premium against the interest payments on the bond. A taxable bond is a bond on which the interest is includible in gross income.

Investment interest expense does not include any of the following:

- Home mortgage interest.
- Interest expense that is properly allocable to a passive activity. Generally, a passive activity is any trade or business activity in which you do not materially participate and any rental activity. See the Instructions for Form 8582, Passive Activity Loss Limitations, for details.

- Any interest expense that is capitalized, such as construction interest subject to section 263A.

- Interest expense related to tax-exempt interest income under section 265.
- Interest expense, disallowed under section 264, on indebtedness with respect to life insurance, endowment, or annuity contracts issued after June 8, 1997, even if the proceeds were used to purchase any property held for investment.

Property held for investment. Property held for investment includes property that produces income, not derived in the ordinary course of a trade or business, from interest, dividends, annuities, or royalties. It also includes property that produces gain or loss, not derived in the ordinary course of a trade or business, from the disposition of property that produces these types of income or is held for investment. However, it does not include an interest in a passive activity.

Exception. A working interest in an oil or gas property that you held directly or through an entity that did not limit your liability is property held for investment, but only if you did not materially participate in the activity.

Part II - Net Investment Income**Line 4a**

Gross income from property held for investment includes income, unless derived in the ordinary course of a trade or business, from interest, ordinary dividends (except Alaska Permanent Fund dividends), annuities, and royalties. Include investment income

For Paperwork Reduction Act Notice, see back of form.

Form **4952** (2011)

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPER & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning 20 and ending 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) ALPSTAR CLO 2 P.L.C. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE | | Tax year of company or fund: calendar year 20 11 or other tax year beginning 20 and ending 20 |
| DUBLIN 1, IRELAND | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 0 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

ALPSTAR CLO 2 P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|------------|--------|
| ALPSTAR CLO 2 P.L.C. SALE | 11/23/2010 | 02/24/2011 | 0. |
| | | TOTAL | 0. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Alpstar CLO 2 P.L.C. | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|----------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 11/23/2010 | 2/24/2011 | | 8621 | 8621 |
| | | 39.00 | 55.00 | 94 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 1) | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 8 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 7 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| BRYANT PARK CDO LTD SALE | 12/14/2010 | 05/03/2011 | 8. |
| | | TOTAL | 8. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | | | 35% | 4% |
|------------------------------|------|---------------------|----------|-------|------|-----------|-----------|
| Bryant Park CDO LTD. (Lot 1) | | 2010 | 2011 | Total | TAX | INTEREST | |
| Holding Period | | 12/14/2010 | 5/3/2011 | Days | 8621 | 8621 | |
| | | 18.00 | 123.00 | | 141 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | | |
| 8 | 2010 | 1.02 | | | | 0 | 0 |
| | 2011 | 6.98 | | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN & MITT ROMNEY 1995 FAMILY TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| BRYANT PARK CDO LTD. (LOT 2) | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| P.O. BOX 908GT, WALKER HOUSE, MARY STREET | tax year beginning , 20 and |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 0 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| BRYANT PARK CDO LTD SALE | 12/14/2010 | 05/03/2011 | 0. |
| | | TOTAL | 0. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Bryant Park CDO LTD. (Lot 2) | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 12/14/2010 | 5/3/2011 | | 8621 | 8621 |
| | | 18.00 | 123.00 | 141 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

▶ See separate instructions.

Attachment
Sequence No. **69**

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPFS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |

| | |
|--|--|
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 3) | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|----|--|--|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | | | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | | | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | | |
| 3a Add lines 1c and 2c | 3a | | | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | | |
| d Add lines 3b and 3c | 3d | | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 7 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 2 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 2 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 3)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|------------------------------|------------|-------|--------|
| BRYANT PARK CDO LTD. (LOT 3) | 12/14/2010 | | 2. |
| | | TOTAL | 2. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS STILL HELD | | Total Days | 35% | 4% |
|------------------------------|------|------------------|------------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Bryant Park CDO LTD. (Lot 3) | | 12/14/2010 | 12/31/2011 | | 8621 | 8621 |
| Holding Period | | 18.00 | 365.00 | 383 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 2 | 2010 | 0.09 | | | 0 | 0 |
| | 2011 | 1.91 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN & MITT ROMNEY 1995 FAMILY TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| BRYANT PARK CDO LTD. (LOT 4) | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| P.O. BOX 908GT, WALKER HOUSE, MARY STREET | tax year beginning , 20 and |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 4)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|------------------------------|------------|-------|--------|
| BRYANT PARK CDO LTD. (LOT 4) | 12/14/2010 | | 0. |
| | | TOTAL | 0. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Bryant Park CDO LTD. (Lot 4) | | PFICS STILL HELD | | Total Days | 35% TAX 8621 PT IV 11c | 4% INTEREST 8621 PT IV 11f |
|------------------------------|------|--------------------|--------------------|---------------|---------------------------------|-------------------------------------|
| | | 2010 12/14/2010 | 2011 12/31/2011 | | | |
| Holding Period | | 18.00 | 365.00 | | | |
| Line 10E | | | | 383 | | |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20ROPFS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CAIRN CLO I BV

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 5 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO I BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|----------------|------------|-------|--------|
| CAIRN CLO I BV | 09/16/2010 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cairn CLO I BV | | PFICS STILL HELD | | Total Days | 35% TAX | | 4% INTEREST | |
|----------------|------|-------------------|--------------------|---------------|------------|------|----------------|-----------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | 8621 | 8621 | PT IV 11c | PT IV 11f |
| Holding Period | | 107.00 | 365.00 | 472 | | | | |
| Line 10E | | | | | | | | |
| 1 | 2010 | 0.23 | | | | | 0 | 0 |
| | 2011 | 0.77 | | | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLO II BV | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | | |
|------------|--|---------------|--|----------|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | | 2 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO II BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------|------------|-------|--------|
| CAIRN CLO II BV | 09/16/2010 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cairn CLO II BV | | PFICS STILL HELD | | Total Days | 35% 4% | |
|-----------------|------|-------------------|--------------------|---------------|-------------|------------------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| Holding Period | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 1 | 2010 | 0.23 | | | 0 | 0 |
| | 2011 | 0.77 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CONTEGO CLO I B.V.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 7 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 4 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 1 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 1 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
CONTEGO CLO I B.V.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-------------------------|------------|------------|--------|
| CONTEGO CLO I B.V. SALE | 09/16/2010 | 05/13/2011 | 7. |
| | | TOTAL | 7. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Contego CLO I BV | | | | | | |
| Holding Period | | 9/16/2010 | 5/13/2011 | | 8621 | 8621 |
| | | 107.00 | 133.00 | | | |
| Line 10F | | | | 240 | PT IV 11c | PT IV 11f |
| 7 | 2010 | 3.12 | | | 1 | 0 |
| | 2011 | 3.88 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

CORDATUS CLO I P.L.C.

Address (Enter number, street, city or town, and country.)

5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE

DUBLIN 1, IRELAND

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or othertax year beginning , 20 and
ending , 20**Part I Elections** (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 6 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 2 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 2 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CORDATUS CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------------|------------|-------|--------|
| CORDATUS CLO I P.L.C. | 09/16/2010 | | 2. |
| | | TOTAL | 2. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cordatus CLO I P.L.C. | | PFICS STILL HELD | | Total Days | 35% | 4% |
|-----------------------|------|-------------------|--------------------|---------------|-------------|------------------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| Holding Period | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 2 | 2010 | 0.45 | | | 0 | 0 |
| | 2011 | 1.55 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROFES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EGRET FUNDING CLO I P.L.C. | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) J.P. MORGAN HOUSE, INTERNATIONAL FINANCIAL SERVICES CENTRE NORTH WALL QUAY, DUBLIN 1, IRELAND | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 1 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

EGRET FUNDING CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| EGRET FUNDING CLO I SALE | 09/16/2010 | 03/08/2011 | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Egret Funding CLO I PLC | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|-------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 9/16/2010 | 3/8/2011 | | 8621 | 8621 |
| | | 107.00 | 67.00 | 174 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 1 | 2010 | 0.61 | | | 0 | 0 |
| | 2011 | 0.39 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN & MITT ROMNEY 1995 FAMILY TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPER & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| ENDEAVOR FUNDING LTD. | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| P.O. BOX 908GT, WALKER HOUSE, MARY STREET | tax year beginning , 20 and |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 4 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

ENDEAVOR FUNDING LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------------|------------|-------|--------|
| ENDEAVOR FUNDING LTD. | 12/02/2010 | | 1. |
| | | TOTAL | 1. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS STILL HELD | | | | 35% | 4% |
|-----------------------|------|------------------|------------|-------|-----------|-----------|----|
| Endeavor Funding LTD. | | 2010 | 2011 | Total | TAX | INTEREST | |
| Holding Period | | 12/2/2010 | 12/31/2011 | Days | 8621 | 8621 | |
| | | 30.00 | 365.00 | 395 | PT IV 11c | PT IV 11f | |
| Line 10E | | | | | | | |
| 1 | 2010 | 0.08 | | | | 0 | 0 |
| | 2011 | 0.92 | | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 10 LTD. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 1 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

HARBOURMASTER CLO 10 LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|-------|--------|
| HARBOURMASTER CLO 10 LTD. | 10/15/2010 | | 0. |
| | | TOTAL | 0. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS STILL HELD | | Total Days | 35% 4% | |
|---------------------------|------|------------------|------------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Harbourmaster CLO 10 LTD. | | | | | | |
| Holding Period | | 10/15/2010 | 12/31/2011 | | 8621 | 8621 |
| | | 78.00 | 365.00 | 443 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN & MITT ROMNEY 1995 FAMILY TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| RGFES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| HARBOURMASTER CLO 9 B.V. (LOT 1) | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| LOCATELLIKADE 1, PARNASSUSTRN | tax year beginning , 20 and |
| 1076 AZ, AMSTERDAM, NETHERLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|----|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a | Add lines 1c and 2c | | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 6 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 2 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 2 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 2 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

HARBOURMASTER CLO 9 B.V. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| HARBOURMASTER CLO 9 SALE | 09/16/2010 | 02/10/2011 | 6. |
| | | TOTAL | 6. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|--------------------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Harbourmaster CLO 9 BV (Lot 1) | | 9/16/2010 | 2/10/2011 | | 8621 | 8621 |
| Holding Period | | 107.00 | 41.00 | 148 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 6 | 2010 | 4.34 | | | 2 | 0 |
| | 2011 | 1.66 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBORMASTER CLO 9 B.V. (LOT 2) | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|-----------|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a | Add lines 1c and 2c | | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 1 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:
=====

| |
|----------------------------------|
| HARBOURMASTER CLO 9 B.V. (LOT 2) |
|----------------------------------|

| PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND | | | |
|---|------------|-------|--------|
| ===== | | | |
| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
| ----- | | | |
| HARBOURMASTER CLO 9 B.V. | 09/16/2010 | | 0. |
| | | TOTAL | 0. |
| | | | ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

1992

| Harbourmaster CLO 9 B.V. (Lot 2) | | PFICS STILL HELD | | Total Days | 35% TAX INTEREST | | 4% INTEREST |
|----------------------------------|------|-------------------|--------------------|---------------|------------------|-----------|-------------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | 8621 | 8621 | |
| Holding Period | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f | |
| Line 10E | | | | | | | |
| 0 | 2010 | 0.00 | | | | 0 | 0 |
| | 2011 | 0.00 | | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | | |
|--|--|---|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) MADISON PARK FUNDING VI, LTD | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) C/O OGIER FID SVS (CAYMAN) LTD, P.O. BOX 1234, QUEENSGATE HOUSE | | Tax year of company or fund: calendar year 20 10 or other tax year beginning 11/1 , 20 10 and ending 10/31 , 20 11 | |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☒ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 1 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
MADISON PARK FUNDING VI, LTDPART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|------------|--------|
| MADISON PARK FUNDING SALE | 08/11/2010 | 01/01/2011 | 1. |
| | | TOTAL | 1. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Madison Park Funding VI, LTD | | | | | | |
| Holding Period | | 8/11/2010 | 1/1/2011 | | 8621 | 8621 |
| | | 143.00 | 1.00 | 144 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 1 | 2010 | 0.99 | | | 0 | 0 |
| | 2011 | 0.01 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

SWISS PRIME SITE-REG

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20

FROBURGSTRASSE 15 P.O. BOX

OLTEN, CH-4601 SZ

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|------|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | 250 |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | 248 |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | 2.00 |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

SWISS PRIME SITE-REG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|---|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | | Identifying number (see instructions) [REDACTED] |
| Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) DEUTSCHE BETEILIGUNGS AG Address (Enter number, street, city or town, and country.) KLEINE WIESENAU 1 FRANKFURT AM MAIN, 60323 GM | | Employer identification number (if any) N/A Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|--|--|-----------|---------|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | 128 |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | 186 |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | (58.00) |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | 0 |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | 0 |
| 8 If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

DEUTSCHE BETEILIGUNGS AG

N/A

Address (Enter number, street, city or town, and country.)

KLEINE WIESENAU 1

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

FRANKFURT AM MAIN, 60323 GM

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a Add lines 1c and 2c | | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c | |

Part III **Gain or (Loss) From Mark-to-Market Election** (See instructions.)

| | | | |
|--|--|-----------|----------|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | 683 |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | 952 |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | (269.00) |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | 14 |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | (14) |
| 8 If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV **Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V**Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CUCINA CAYMAN, L.P. | | Employer identification number (if any) [REDACTED] | |
| Address (Enter number, street, city or town, and country.) C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS | | Tax year of company or fund: calendar year 20 11 or other tax year beginning 11/10 , 20 11 and ending 12/31 , 20 11 | |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|---------------------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 74 |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c 74 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>1</u> , 20 and ending <u>12</u> , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CNP | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) LEVEL 3, C THE GLEN 235 SPRINGVALE ROAD GLEN WAVERLEY, VICTORIA 3150 AS | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>1</u> , 20 and ending <u>12</u> , 20 | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|--|--|-----------|--------|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | 2 |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | 5 |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | (3.00) |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | 0 |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | 0 |
| 8 If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

CNP

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|--|---|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Employer identification number (if any) [REDACTED] |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L. Address (Enter number, street, city or town, and country.) 9A, PARC D'ACTIVITE SYRDALL L-5365 MUNSBACH, LUXEMBOURG | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-------|-------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 1,453 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 1,453 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a Add lines 1c and 2c | 3a | | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| ALPSTAR CLO 2 P.L.C. | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE | tax year beginning , 20 and |
| DUBLIN 1, IRELAND | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 0 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
ALPSTAR CLO 2 P.L.C.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|------------|--------|
| ALPSTAR CLO 2 P.L.C. SALE | 11/23/2010 | 02/24/2011 | 0. |
| | | TOTAL | 0. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|----------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Alpstar CLO 2 P.L.C. | | | | | | |
| Holding Period | | 11/23/2010 | 2/24/2011 | | 8621 | 8621 |
| | | 39.00 | 55.00 | 94 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPFS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| BRYANT PARK CDO LTD. (LOT 1) | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| P.O. BOX 908GT, WALKER HOUSE, MARY STREET | tax year beginning , 20 and |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|----|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a | Add lines 1c and 2c | | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)**
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 17 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 15 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 1 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 1 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| BRYANT PARK CDO LTD SALE | 12/14/2010 | 05/03/2011 | 17. |
| | | TOTAL | 17. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Bryant Park CDO LTD. (Lot 1) | | PFICS SOLD/DISPOSED | | Total Days | 35% 4% | |
|------------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 12/14/2010 | 5/3/2011 | | 8621 | 8621 |
| | | 18.00 | 123.00 | 141 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 17 | 2010 | 2.17 | | | 1 | 0 |
| | 2011 | 14.83 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 2) | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 1 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| BRYANT PARK CDO LTD SALE | 12/14/2010 | 05/03/2011 | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------------------|--|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Bryant Park CDO LTD. (Lot 2) | | | | | 8621 | 8621 |
| Holding Period | | 12/14/2010 | 5/3/2011 | | | |
| | | 18.00 | 123.00 | | | |
| Line 10F | | | | 141 | PT IV 11c | PT IV 11f |
| 1 | | 2010 | 0.13 | | 0 | 0 |
| | | 2011 | 0.87 | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| RGFES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| BRYANT PARK CDO LTD. (LOT 3) | N/A |
| Address (Enter number, street, city or town, and country.) | |
| P.O. BOX 908GT, WALKER HOUSE, MARY STREET | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | tax year beginning , 20 and |
| | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|----|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a | Add lines 1c and 2c | | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 13 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 6 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 6 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 3)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|------------------------------|------------|-------|--------|
| BRYANT PARK CDO LTD. (LOT 3) | 12/14/2010 | | 6. |
| | | TOTAL | 6. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | | PFICS STILL HELD | | |
|------------------------------|--|--|------------------|------------|-----------|
| Bryant Park CDO LTD. (Lot 3) | | | | 35% | 4% |
| | | | 2010 | 2011 | |
| Holding Period | | | 12/14/2010 | 12/31/2011 | |
| | | | 18.00 | 365.00 | |
| Line 10E | | | | | |
| 6 | | | 2010 | 0.28 | |
| | | | 2011 | 5.72 | |
| | | | Total | TAX | INTEREST |
| | | | Days | 8621 | 8621 |
| | | | 383 | PT IV 11c | PT IV 11f |
| | | | | 0 | 0 |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 4) | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 | |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 4)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|------------------------------|------------|-------|--------|
| ----- | | | |
| BRYANT PARK CDO LTD. (LOT 4) | 12/14/2010 | | 0. |
| | | TOTAL | 0. |
| | | | ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| CAIRN CLO I BV | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| LOCATELLIKADE 1, PARNASSUSTRN | tax year beginning , 20 and |
| 1076 AZ, AMSTERDAM, NETHERLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 9 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 3 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 2 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

CAIRN CLO I BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|----------------|------------|-------|--------|
| CAIRN CLO I BV | 09/16/2010 | | 3. |
| | | TOTAL | 3. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cairn CLO I BV | | PFICS STILL HELD | | Total Days | 35% 4% | |
|----------------|----------------|-------------------|--------------------|---------------|-------------|------------------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| | Holding Period | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 3 | 2010 | 0.68 | | | 0 | 0 |
| | 2011 | 2.32 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Employer identification number (if any) N/A |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLQ II BV Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 4 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

CAIRN CLO II BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------|------------|-------|--------|
| CAIRN CLO II BV | 09/16/2010 | | 1. |
| | | TOTAL | 1. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cairn CLO II BV | | PFICS STILL HELD | | Total Days | 35% TAX | | 4% INTEREST | |
|-----------------|------|-------------------|--------------------|---------------|------------|---|----------------|---|
| Holding Period | | 2010 9/16/2010 | 2011 12/31/2011 | | 8621 | | 8621 | |
| | | 107.00 | 365.00 | 472 | PT IV 11c | | PT IV 11f | |
| Line 10E | | | | | | | | |
| 1 | 2010 | 0.23 | | | | 0 | | 0 |
| | 2011 | 0.77 | | | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Employer identification number (if any) |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | |
| CONTEGO CLO I B.V. | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| LOCATELLIKADE 1, PARNASSUSTRN | tax year beginning , 20 and |
| 1076 AZ, AMSTERDAM, NETHERLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 14 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 8 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 2 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 2 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

CONTEGO CLO I B.V.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| ===== | | | |
|-------------------------|------------|------------|--------|
| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
| ----- | | | |
| CONTEGO CLO I B.V. SALE | 09/16/2010 | 05/13/2011 | 14. |
| | | TOTAL | 14. |
| | | | ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Contego CLO I BV | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 9/16/2010 | 5/13/2011 | | 8621 | 8621 |
| | | 107.00 | 133.00 | 240 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 14 | 2010 | 6.24 | | | 2 | 0 |
| | 2011 | 7.76 | | | | |

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CORDATUS CLO I P.L.C. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| DUBLIN 1, IRELAND | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 1c | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 2c | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | | |
| 3a Add lines 1c and 2c | | 3a | 3e |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | 4c | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 13 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 4 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 3 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

CORDATUS CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------------|------------|-------|--------|
| CORDATUS CLO I P.L.C. | 09/16/2010 | | 4. |
| | | TOTAL | 4. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

RGPRS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

EGRET FUNDING CLO I P.L.C.

Address (Enter number, street, city or town, and country.)

J.P. MORGAN HOUSE, INTERNATIONAL FINANCIAL SERVICES CENTRE

NORTH WALL QUAY, DUBLIN 1, IRELAND

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|--|--|----|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a | Add lines 1c and 2c | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d | Add lines 3b and 3c | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 3 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | - |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | - |
| d | Foreign tax credit. (See instructions.) | 11d | - |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | - |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

EGRET FUNDING CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| EGRET FUNDING CLO I SALE | 09/16/2010 | 03/08/2011 | 3. |
| | | TOTAL | 3. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Egret Funding CLO I PLC | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|-------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 9/16/2010 | 3/8/2011 | | 8621 | 8621 |
| | | 107.00 | 67.00 | 174 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 3 | 2010 | 1.84 | | | 1 | 0 |
| | 2011 | 1.16 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 860 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) ENDEAVOR FUNDING LTD. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 7 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 3 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 3 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:
=====

| |
|-----------------------|
| ENDEAVOR FUNDING LTD. |
|-----------------------|

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| ===== | | | |
|-----------------------|------------|-------|--------|
| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
| ----- | | | |
| ENDEAVOR FUNDING LTD. | 12/02/2010 | | 3. |
| | | TOTAL | 3. |
| | | | ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS STILL HELD | | Total Days | 35% 4% | |
|----------------|------|-------------------|--------------------|---------------|-------------|------------------|
| | | 2010 12/2/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| Holding Period | | 30.00 | 365.00 | 395 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 3 | 2010 | 0.23 | | | 0 | 0 |
| | 2011 | 2.77 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| HARBOURMASTER CLO 10 LTD. | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| LOCATELLIKADE 1, PARNASSUSTRN | tax year beginning , 20 and |
| 1076 AZ, AMSTERDAM, NETHERLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 1 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

HARBOURMASTER CLO 10 LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|-------|--------|
| HARBOURMASTER CLO 10 LTD. | 10/15/2010 | | 0. |
| | | TOTAL | 0. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS STILL HELD | | Total Days | 35% 4% | |
|---------------------------|--|------------------|------------|---------------|-----------|-----------|
| Harbourmaster CLO 10 LTD. | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 10/15/2010 | 12/31/2011 | | 8621 | 8621 |
| | | 78.00 | 365.00 | 443 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 0 | | 2010 | 0.00 | | 0 | 0 |
| | | 2011 | 0.00 | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPFS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| HARBOURMASTER CLO 9 B.V. (LOT 1) | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| LOCATELLIKADE 1, PARNASSUSTRN | tax year beginning , 20 and |
| 1076 AZ, AMSTERDAM, NETHERLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|----|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a | Add lines 1c and 2c | | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 12 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 3 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 3 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 3 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

HARBOURMASTER CLO 9 B.V. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| HARBOURMASTER CLO 9 SALE | 09/16/2010 | 02/10/2011 | 12. |
| | | TOTAL | 12. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Harbourmaster CLO 9 BV (Lot 1) | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|--------------------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 9/16/2010 | 2/10/2011 | | 8621 | 8621 |
| | | 107.00 | 41.00 | | | |
| Line 10F | | | | 148 | PT IV 11c | PT IV 11f |
| 12 | 2010 | 8.68 | | | 3 | 0 |
| | 2011 | 3.32 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| HARBOURMASTER CLO 9 B.V. (LOT 2) | N/A |
| Address (Enter number, street, city or town, and country.) | |
| LOCATELLIKADE 1, PARNASSUSTRN | |
| 1076 AZ, AMSTERDAM, NETHERLANDS | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| | tax year beginning , 20 and |
| | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 3 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

HARBOURMASTER CLO 9 B.V. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|-------|--------|
| HARBOURMASTER CLO 9 B.V. | 09/16/2010 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Harbourmaster CLO 9 B.V. (Lot 2) | | PFICS STILL HELD | | Total Days | 35% 4% | |
|----------------------------------|------|-------------------|--------------------|---------------|-----------|-----------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | TAX | INTEREST |
| Holding Period | | 107.00 | 365.00 | | 8621 | 8621 |
| Line 10E | | | | 472 | PT IV 11c | PT IV 11f |
| 1 | 2010 | 0.23 | | | 0 | 0 |
| | 2011 | 0.77 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Identifying number (see instructions)

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

MADISON PARK FUNDING VI, LTD

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 or other

C/O OGIER FID SVS (CAYMAN) LTD, P.O.BOX 1234, QUEENSGATE HOUSE

tax year beginning 11/1 , 20 10 and

GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

ending 10/31 , 20 11**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☒ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|----|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a | Add lines 1c and 2c | | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 3 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 1 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | - |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
MADISON PARK FUNDING VI, LTDPART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|------------|----------------------|
| MADISON PARK FUNDING SALE | 08/11/2010 | 01/01/2011 | 3. |
| | | TOTAL | ----- 3. ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

| Madison Park Funding VI, LTD | | PFICS SOLD/DISPOSED | | Total Days | 35% 4% | |
|------------------------------|------|---------------------|------------------|---------------|-------------|------------------|
| | | 2010 8/11/2010 | 2011 1/1/2011 | | TAX 8621 | INTEREST 8621 |
| Holding Period | | 143.00 | 1.00 | | | |
| Line 10F | | | | 144 | PT IV 11c | PT IV 11f |
| 3 | 2010 | 2.98 | | | 1 | 0 |
| | 2011 | 0.02 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| AIRCATTLE LIMITED | |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| C/O AIRCASTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL | tax year beginning , 20 and |
| STAMFORD, CT 06902 | ending , 20 |

Part I Elections (See instructions.)

- A ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|----|------|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | 0 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 0 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 0 |
| 3a | Add lines 1c and 2c | 3a | | 0 |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | 13 | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | 13 |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | (13) |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

AIRCASTLE LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

THE ANN D ROMNEY BLIND TRUST

[REDACTED]

Aircastle Limited

EIN: [REDACTED]

Basis as of December 31, 2011

| | |
|--|-----------------|
| Distributions | (13) |
| Previously Tax Income | 2 |
| Taxable Dividend included in Dividend Total from K-1 | 11 |
| Remaining Basis | <u><u>-</u></u> |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BABSON 2006-1 | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) WALKER HOUSE, MARY STREET, P.O. BOX 908 GT GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 | |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|----|----|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 18 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 18 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 16 | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 16 |
| 3a Add lines 1c and 2c | 3a | | 34 |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

BABSON 2006-1

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| BSIS SERIES 2007 | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| C/O BLACKROCK SENIOR INCOME SERIES V, LTD. | tax year beginning , 20 and |
| 5 HARBOURMASTER PLACE, IPSC, DUBLIN 1, IRELAND | ending , 20 |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|----|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 19 |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | 19 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

BSIS SERIES 2007

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPFS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| CASTLE GARDEN FUNDING 2005-1X | N/A |
| Address (Enter number, street, city or town, and country.) | |
| C/O OGIER FIDUCIARY SVS (CAYMAN) LIMITED, P.O. BOX 1234 | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| QUEENSGATE HOUSE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | tax year beginning , 20 and |
| | ending , 20 |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|----|----|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 59 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 59 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 7 | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 7 |
| 3a Add lines 1c and 2c | 3a | | 66 |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

CASTLE GARDEN FUNDING 2005-1X

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>1</u> , 20 and ending <u>12</u> , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CUCINA CAYMAN, L.P. | | Employer identification number (if any) [REDACTED] | |
| Address (Enter number, street, city or town, and country.) C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST | | Tax year of company or fund: calendar year 20 or other tax year beginning <u>11/10</u> , 20 <u>11</u> and ending <u>12/31</u> , 20 <u>11</u> | |
| GEORGE TOWN, GRAND CAYMAN KYI-9005, CAYMAN ISLANDS | | | |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | <u>36</u> | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | <u>36</u> |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a Add lines 1c and 2c | 3a | | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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CUCINA CAYMAN, L.P.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

► See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | |
|--|---|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> Employer identification number (if any) N/A Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EATON VANCE CDO VIII, LTD Address (Enter number, street, city or town, and country.) C/O MAPLESFS LIMITED, P.O. BOX 1093, BOUNDARY HALL, CRICKET SQUARE, GRAND CAYMAN K71-1102, CAYMAN ISLANDS | |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|----|----|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 59 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 59 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 6 | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 6 |
| 3a Add lines 1c and 2c | 3a | | 65 |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

EATON VANCE CDO VIII, LTD

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

GGC COLLATERAL MANAGER SPV LTD.

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

ONE EMBARCADERO CENTER, 39TH FLOOR

tax year beginning , 20 and

SAN FRANCISCO, CA 94111

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|-------|---------|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | 4,471 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 4,471 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 0 |
| 3a | Add lines 1c and 2c | 3a | | 4,471 |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | 5,882 | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | 5,882 |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | (1,411) |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

SEE STATEMENT

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

**GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES**

PTR # [REDACTED] ANN D. ROMNEY BLIND TRUST

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC").

FOR THE 2011 TAX YEAR, YOU MAY NEED THE INFORMATION BELOW TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

GGC COLLATERAL MANAGER SPV LTD WAS ALSO DETERMINED TO BE A PFIC FOR THE 2010 TAX YEAR. IF YOU DID NOT FILE A QEF ELECTION WITH RESPECT TO GGC COLLATERAL MANAGER SPV LTD LAST YEAR, WE RECOMMEND THAT YOU CONSULT WITH YOUR TAX ADVISOR REGARDING THE VIABILITY OF MAKING A DEEMED SALE ELECTION TO PURGE THE PRIOR PFIC TAIN. IF YOU MAKE A DEEMED SALE ELECTION, YOU WILL BE REQUIRED TO INCLUDE YOUR PRO RATA SHARE OF ANY APPRECIATION (DETERMINED AS OF THE FIRST DAY OF THE PFIC'S FIRST TAX YEAR AS A QEF) AS ORDINARY INCOME AND BE SUBJECT TO AN INTEREST CHARGE.

PFIC NAME: GGC COLLATERAL MANAGER SPV LTD.

EIN: [REDACTED]

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$4,471

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$5,882

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR (REVISED): 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$5,882 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$4,471 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$1,411. ASSUMING YOU MADE A QEF ELECTION IN A PRIOR YEAR, GGC COLLATERAL MANAGER SPV LTD HAD A PTI BALANCE, PURSUANT TO IRC § 1293(C), OF \$508 AS OF DECEMBER 31, 2010. THUS, OF THE TOTAL \$1,411 NON-DIVIDEND DISTRIBUTION, \$508 SHOULD BE CHARACTERIZED AS A NON-TAXABLE DISTRIBUTION OF PRIOR YEAR PTI AND THE REMAINING \$903 SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, \$4,471 REPRESENTS A DISTRIBUTION OF ORDINARY EARNINGS FROM GGC COLLATERAL MANAGER SPV LTD. IF YOU HAVE OR WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., SUCH AMOUNT MAY BE TREATED AS A NON-TAXABLE PTI UNDER IRC § 1293(C). PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) GGC CREDIT OPPORTUNITIES S.A.R.L. | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111 | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|---------------|----------------------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 1,051 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 1,051 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 12,950 | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 12,950 |
| 3a Add lines 1c and 2c | 3a | | 14,001 |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | 20,743 | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | 20,743 |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | (6,742) |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | SEE STATEMENT |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV** Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES

PTR # [REDACTED] ANN D. ROMNEY BLIND TRUST

PFIC INCOME FROM FOREIGN INVESTMENTS

GGC CREDIT OPPORTUNITIES S.A.R.L.:

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC"). YOU MAY NEED THE FOLLOWING INFORMATION TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

PFIC NAME: GGC CREDIT OPPORTUNITIES S.A.R.L.

EIN: N/A

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$1,051

FORM 8621, PART II, LINE 2A - SHARE OF NET CAPITAL GAIN: \$12,950

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$20,743

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR: 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$20,743 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$14,001 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$6,742. AS GGC CREDIT OPPORTUNITIES S.A.R.L. DID NOT HAVE A PRIOR YEAR PREVIOUSLY TAXED INCOME ("PTI") BALANCE UNDER INTERNAL REVENUE CODE ("IRC") § 1293(C), THE \$6,742 DISTRIBUTION SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, THE SUM OF \$1,051 AND \$12,950 REPRESENT DISTRIBUTIONS OF ORDINARY EARNINGS AND NET CAPITAL GAINS, RESPECTIVELY, FROM GGC CREDIT OPPORTUNITIES S.A.R.L., A PFIC. IF YOU WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., SUCH AMOUNTS MAY BE TREATED AS RETURN OF CAPITAL UNDER SECTION 1293(C) OF THE INTERNAL REVENUE CODE. PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) SCHILLER PARK CLO LTD. | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LIMITED, P.O. BOX 1093, BOUNDARY HALL, CRICKET SQUARE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 40 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 40 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 0 |
| 3a Add lines 1c and 2c | 3a | | 40 |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

SCHILLER PARK CLO LTD.

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) AYR BERMUDA LIMITED | | Employer identification number (if any) [REDACTED] | |
| Address (Enter number, street, city or town, and country.) C/O AIRCASTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 | |
| STAMFORD, CT 06902 | | | |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|---|-------------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 0 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | | 1c 0 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | | 2c 0 |
| 3a Add lines 1c and 2c | | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

AYR BERMUDA LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

Address (Enter number, street, city or town, and country.)

9A, PARC D'ACTIVITE SYRDALL

L-5365 MUNSBACH, LUXEMBOURG

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20

Employer identification number (if any)

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|-----|-----|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | 201 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 201 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPFS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CRAFT 2005-3, LTD. | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|-------|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 63 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 63 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 15 |
| d | Multiply line 10c by 125% (1.25) | 10d | 18.75 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 44.25 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 20 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 8 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 8 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

CRAFT 2005-3, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------|------------|-------|--------|
| CRAFT 2005-3, LTD. | 11/03/2009 | | 44. |
| | | TOTAL | 44. |

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

| PFICS STILL HELD | | | | | | |
|--------------------|-----------|------------|------------|-------|-----------|-----------|
| | | | | 35% | | 4% |
| | | | | Total | TAX | INTEREST |
| | | | | Days | 8621 | 8621 |
| | | | | | PT IV 11c | PT IV 11f |
| Craft 2005-3, Ltd. | | | | | | |
| | 2009 | 2010 | 2011 | | | |
| Holding Period | 11/3/2009 | 12/31/2010 | 12/31/2011 | | | |
| | 59.00 | 365.00 | 365.00 | 789 | | |
| Line 10E | | | | | | |
| 44 | 2009 | 3.31 | | | 8 | 0 |
| | 2010 | 20.47 | | | | |
| | 2011 | 20.47 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CRAFT 2007-1, LTD. | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|-------|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 93 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 76 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 45 |
| d | Multiply line 10c by 125% (1.25) | 10d | 56.25 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 36.75 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 17 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 7 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 7 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

CRAFT 2007-1, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------|------------|-------|--------|
| CRAFT 2007-1, LTD. | 11/03/2009 | | 37. |
| | | TOTAL | 37. |

=====

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS STILL HELD | | | | | |
|--------------------|------|------------------|------------|------------|-------|-----------|-----------|
| Craft 2007-1, Ltd. | | 2009 | 2010 | 2011 | Total | 35% | 4% |
| Holding Period | | 11/3/2009 | 12/31/2010 | 12/31/2011 | Days | TAX | INTEREST |
| | | 59.00 | 365.00 | 365.00 | | 8621 | 8621 |
| Line 10E | | | | | 789 | PT IV 11c | PT IV 11f |
| 37 | 2009 | | 2.75 | | | 7 | 0 |
| | 2010 | | 17.00 | | | | |
| | 2011 | | 17.00 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD. | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY-1102, CAYMAN ISLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|------|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 2 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 2 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 1 |
| d | Multiply line 10c by 125% (1.25) | 10d | 1.25 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0.75 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|----------------------------|------------|-------|--------|
| AIRPLANES REPACKAGED TRANS | 11/03/2009 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

| PFICS STILL HELD | | | | | | |
|---|-----------|------------|------------|-------|-----------|-------------|
| Airplanes Repackaged Transferred Securities, Ltd. | | | | | | |
| | 2009 | 2010 | 2011 | Total | 35% TAX | 4% INTEREST |
| Holding Period | 11/3/2009 | 12/31/2010 | 12/31/2011 | Days | 8621 | 8621 |
| | 59.00 | 365.00 | 365.00 | 789 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 1 | 2009 | 0.06 | | | 0 | 0 |
| | 2010 | 0.35 | | | | |
| | 2011 | 0.35 | | | | |

Work Opportunity Credit

OMB No. 1545-0219

Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return.****2011**Attachment
Sequence No. **77**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

| | | |
|--|-----------|------|
| 1 Enter on the applicable line below the total qualified first- or second-year wages paid or incurred during the tax year, and multiply by the percentage shown, for services of employees who are certified as members of a targeted group. | | |
| a Qualified first-year wages of employees who worked for you at least 120 hours but fewer than 400 hours \$ _____ x 25% (.25) | 1a | |
| b Qualified first-year wages of employees who worked for you at least 400 hours \$ _____ x 40% (.40) | 1b | |
| c Qualified second-year wages of employees certified as long-term family assistance recipients \$ _____ x 50% (.50) | 1c | |
| 2 Add lines 1a, 1b, and 1c. See instructions for the adjustment you must make to salaries and wages | 2 | |
| 3 Work opportunity credit from partnerships, S corporations, cooperatives, estates, and trusts | 3 | 114. |
| 4 Add lines 2 and 3. Cooperatives, estates, and trusts, go to line 5. Partnerships and S corporations, stop here and report this amount on Schedule K. All others, stop here and report this amount on Form 3800, line 4b | 4 | 114. |
| 5 Amount allocated to patrons of the cooperative or beneficiaries of the estate or trust (see instructions) | 5 | |
| 6 Cooperatives, estates, and trusts, subtract line 5 from line 4. Report this amount on Form 3800, line 4b | 6 | |

General Instructions

Section references are to the Internal Revenue Code unless otherwise noted.

What's New

- The work opportunity credit expired for employees not certified as qualified veterans who began work after 2011. Do not report wages paid or incurred to these employees on Form 5884 unless the credit is extended. See www.irs.gov/form5884 for the latest information about this credit.
- The VOW to Hire Heroes Act of 2011 (a) expanded the definition of "qualified veteran" to include certain unemployed qualified veterans who begin work after November 21, 2011, and before 2013, (b) increased the amount of qualified first-year wages used to figure the credit for certain qualified veterans, and (c) extended the credit to cover all employees certified as qualified veterans who begin work after 2011 and before 2013.
- The Act also allows qualified tax-exempt organizations to claim the credit against certain employment taxes for qualified veterans who begin work after November 21, 2011, and before 2013 (see Form 5884-C, Work Opportunity Credit for Qualified Tax-Exempt Organizations Hiring Qualified Veterans).
- Renewal community designations expired at the end of 2009. Wages paid or incurred for services performed after

2009 by a designated community resident or summer youth employee who lived in a renewal community may no longer qualify for the work opportunity credit unless the designation is extended.

- The carryforwards, carrybacks, and passive activity limitations for this credit are no longer reported on this form; instead, they must be reported on Form 3800, General Business Credit.

Purpose of Form

Use Form 5884 to claim the work opportunity credit for qualified first- or second-year wages you paid to or incurred for targeted group employees during the tax year. Your business does not have to be located in an empowerment zone or rural renewal county to qualify for this credit.

You can claim or elect not to claim the work opportunity credit any time within 3 years from the due date of your return on either your original return or an amended return.

Taxpayers, other than partnerships, S corporations, cooperatives, estates, or trusts, whose only source of this credit is from those pass-through entities, are not required to complete or file this form. Instead, they can report this credit directly on Form 3800.

Installment Sale Income

► **Attach to your tax return.**

► Use a separate form for each sale or other disposition of property on the installment method.

OMB No. 1545-0228

2011

Attachment
Sequence No. 79

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

1 Description of property ►

2a Date acquired (mm/dd/yyyy)

b Date sold (mm/dd/yyyy) ▶

3 Was the property sold to a related party (see instructions) after May 14, 1980? If "No," skip line 4 Yes ☐ No ☒

4 Was the property you sold to a related party a marketable security? If "Yes," complete Part III. If "No," complete Part III for the year of sale and the 2 years after the year of sale ☐ Yes ☒ No

| | |
|---------------|---|
| Part I | Gross Profit and Contract Price. Complete this part for the year of sale only. |
|---------------|---|

| | | | |
|----|---|----|--|
| 5 | Selling price including mortgages and other debts. Do not include interest, whether stated or unstated | 5 | |
| 6 | Mortgages, debts, and other liabilities the buyer assumed or took the property subject to (see instructions) | 6 | |
| 7 | Subtract line 6 from line 5 | 7 | |
| 8 | Cost or other basis of property sold | 8 | |
| 9 | Depreciation allowed or allowable | 9 | |
| 10 | Adjusted basis. Subtract line 9 from line 8 | 10 | |
| 11 | Commissions and other expenses of sale | 11 | |
| 12 | Income recapture from Form 4797, Part III (see instructions) | 12 | |
| 13 | Add lines 10, 11, and 12 | 13 | |
| 14 | Subtract line 13 from line 5. If zero or less, do not complete the rest of this form (see instructions) | 14 | |
| 15 | If the property described on line 1 above was your main home, enter the amount of your excluded gain (see instructions). Otherwise, enter -0- | 15 | |
| 16 | Gross profit. Subtract line 15 from line 14 | 16 | |
| 17 | Subtract line 13 from line 6. If zero or less, enter -0- | 17 | |
| 18 | Contract price. Add line 7 and line 17 | 18 | |

Part II **Installment Sale Income.** Complete this part for the year of sale and any year you receive a payment or have certain debts you must treat as a payment on installment obligations.

| | | | |
|----|--|----|------------|
| 19 | Gross profit percentage (expressed as a decimal amount). Divide line 16 by line 18. For years after the year of sale, see instructions | 19 | 0.91011429 |
| 20 | If this is the year of sale, enter the amount from line 17. Otherwise, enter -0- | 20 | |
| 21 | Payments received during year (see instructions). Do not include interest, whether stated or unstated | 21 | 1,223. |
| 22 | Add lines 20 and 21 | 22 | 1,223. |
| 23 | Payments received in prior years (see instructions). Do not include interest, whether stated or unstated | 23 | 3,013. |
| 24 | Installment sale income. Multiply line 22 by line 19 | 24 | 1,113. |
| 25 | Enter the part of line 24 that is ordinary income under the recapture rules (see instructions) | 25 | |
| 26 | Subtract line 25 from line 24. Enter here and on Schedule D or Form 4797 (see instructions) | 26 | 1,113. |

| | | |
|-----------------|--|----|
| Part III | Related Party Installment Sale Income. Do not complete if you received the final payment this tax year. | 20 |
|-----------------|--|----|

27 Name, address, and taxpayer identifying number of related party _____

28 Did the related party resell or dispose of the property ("second disposition") during this tax year? ☐ Yes ☐ No

29 If the answer to question 28 is "Yes," complete lines 30 through 37 below unless one of the following conditions is met. Check the box that applies.

a ☐ The second disposition was more than 2 years after the first disposition (other than dispositions of marketable securities). If this box is checked, enter the date of disposition (mm/dd/yyyy) . . . ▶ _____

b ☐ The first disposition was a sale or exchange of stock to the issuing corporation.

c ☐ The second disposition was an involuntary conversion and the threat of conversion occurred after the first disposition.

d ☐ The second disposition occurred after the death of the original seller or buyer.

e ☐ It can be established to the satisfaction of the IRS that tax avoidance was not a principal purpose for either of the dispositions. If this box is checked, attach an explanation (see instructions).

| | | | |
|----|--|----|--|
| 30 | Selling price of property sold by related party (see instructions). | 30 | |
| 31 | Enter contract price from line 18 for year of first sale | 31 | |
| 32 | Enter the smaller of line 30 or line 31 | 32 | |
| 33 | Total payments received by the end of your 2011 tax year (see instructions). | 33 | |
| 34 | Subtract line 33 from line 32. If zero or less, enter -0- | 34 | |
| 35 | Multiply line 34 by the gross profit percentage on line 19 for year of first sale | 35 | |
| 36 | Enter the part of line 35 that is ordinary income under the recapture rules (see instructions) | 36 | |
| 37 | Subtract line 36 from line 35. Enter here and on Schedule D or Form 4797 (see instructions) | 37 | |

Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return.

2011
Attachment
Sequence No. **81**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Section A - Regular Credit. Skip this section and go to Section B if you are electing or previously elected (and are not revoking) the alternative simplified credit.

| | | | |
|----|---|----|---|
| 1 | Certain amounts paid or incurred to energy consortia (see instructions) | 1 | |
| 2 | Basic research payments to qualified organizations (see instructions) | 2 | |
| 3 | Qualified organization base period amount | 3 | |
| 4 | Subtract line 3 from line 2. If zero or less, enter -0- | 4 | |
| 5 | Wages for qualified services (do not include wages used in figuring the work opportunity credit) | 5 | |
| 6 | Cost of supplies | 6 | |
| 7 | Rental or lease costs of computers (see instructions) | 7 | |
| 8 | Enter the applicable percentage of contract research expenses (see instructions) | 8 | |
| 9 | Total qualified research expenses. Add lines 5 through 8 | 9 | |
| 10 | Enter fixed-base percentage, but not more than 16% (see instructions) | 10 | % |
| 11 | Enter average annual gross receipts (see instructions) | 11 | |
| 12 | Multiply line 11 by the percentage on line 10 | 12 | |
| 13 | Subtract line 12 from line 9. If zero or less, enter -0- | 13 | |
| 14 | Multiply line 9 by 50% (.50) | 14 | |
| 15 | Enter the smaller of line 13 or line 14 | 15 | |
| 16 | Add lines 1, 4, and 15 | 16 | |
| 17 | Are you electing the reduced credit under section 280C? ▶ Yes <input type="checkbox"/> No <input type="checkbox"/> If "Yes," multiply line 16 by 13% (.13). If "No," multiply line 16 by 20% (.20) and see the instructions for the schedule that must be attached. Members of controlled groups or businesses under common control: see instructions for the schedule that must be attached | 17 | |

Section B - Alternative Simplified Credit. Skip this section if you are completing Section A.

| | | | |
|----|---|----|--|
| 18 | Certain amounts paid or incurred to energy consortia (see the line 1 instructions) | 18 | |
| 19 | Basic research payments to qualified organizations (see the line 2 instructions) | 19 | |
| 20 | Qualified organization base period amount (see the line 3 instructions) | 20 | |
| 21 | Subtract line 20 from line 19. If zero or less, enter -0- | 21 | |
| 22 | Add lines 18 and 21 | 22 | |
| 23 | Multiply line 22 by 20% (.20) | 23 | |
| 24 | Wages for qualified services (do not include wages used in figuring the work opportunity credit) | 24 | |
| 25 | Cost of supplies | 25 | |
| 26 | Rental or lease costs of computers (see the line 7 instructions) | 26 | |
| 27 | Enter the applicable percentage of contract research expenses (see the line 8 instructions) | 27 | |
| 28 | Total qualified research expenses. Add lines 24 through 27 | 28 | |
| 29 | Enter your total qualified research expenses for the prior 3 tax years. If you had no qualified research expenses in any one of those years, skip lines 30 and 31 | 29 | |
| 30 | Divide line 29 by 6.0 | 30 | |
| 31 | Subtract line 30 from line 28. If zero or less, enter -0- | 31 | |
| 32 | Multiply line 31 by 14% (.14). If you skipped lines 30 and 31, multiply line 28 by 6% (.06) | 32 | |

For Paperwork Reduction Act Notice, see instructions.

Form **6765** (2011)

Section B - Alternative Simplified Credit (continued)

| | | | |
|-----------|---|-----------|--|
| 33 | Add lines 23 and 32 | 33 | |
| 34 | Are you electing the reduced credit under section 280C? ► Yes <input type="checkbox"/> No <input type="checkbox"/> If "Yes," multiply line 33 by 65% (.65). If "No," enter the amount from line 33 and see the line 17 instructions for the schedule that must be attached. Members of controlled groups or businesses under common control: see instructions for the schedule that must be attached | 34 | |

Section C - Summary

| | | | |
|-----------|--|-----------|-----|
| 35 | Enter the portion of the credit from Form 8932, line 2, that is attributable to wages that were also used to figure the credit on line 17 or line 34 (whichever applies) | 35 | |
| 36 | Subtract line 35 from line 17 or line 34 (whichever applies). If zero or less, enter -0- | 36 | |
| 37 | Credit for increasing research activities from partnerships, S corporations, estates, and trusts | 37 | 25. |
| 38 | Add lines 36 and 37. Estates and trusts go to line 39. Partnerships and S corporations, stop here and report this amount on Schedule K. All others, stop here and report this amount on line 1c of Form 3800 | 38 | 25. |
| 39 | Amount allocated to beneficiaries of the estate or trust (see instructions) | 39 | |
| 40 | Estates and trusts, subtract line 39 from line 38. Report the amount on line 1c of Form 3800 | 40 | |

General Instructions

Section references are to the Internal Revenue Code unless otherwise noted.

What's New

- The IRS has created a page on IRS.gov for information about Form 6765 and its instructions at www.irs.gov/form6765. Information about any future developments affecting Form 6765 (such as legislation enacted after we release it) will be posted on that page.
- The credit for increasing research activities is scheduled to expire for research expenses paid or incurred after 2011. Do not include research expenses paid or incurred after 2011 on this form unless these credits are extended. If they are extended, the change will be highlighted under *Highlights of Recent Tax Changes* at www.irs.gov/formspubs and at www.irs.gov/form6765.
- If you are claiming the reduced credit under section 280C, you must use Form 6765 to clearly indicate an intent to make the election.

Purpose of Form

Use Form 6765 to figure and claim the credit for increasing research activities or to elect the reduced credit under section 280C.

Who Must File

An individual, estate, trust, organization, or corporation claiming a credit for increasing research activities; or any S corporation, partnership, estate, or trust that allocates the credit to its shareholders, partners, or beneficiaries must complete this form and attach it to its income tax return. If you are a taxpayer that is not a partnership or S corporation, and your only source of this credit is from a partnership, S corporation, estate, or trust, you are not required to complete or file this form, with the following exception: you are a taxpayer that is an estate or trust and the credit can be allocated to beneficiaries. For more details, see the Instructions for Form 1041, Schedule K-1, box 13.

Note. Corporations filing an amended return to claim a credit or refund of the research credit, see Notice 2008-39, I.R.B. 2008-13 684, available at http://www.irs.gov/irb/2008-13_IRB/index.html for information on where to file.

Qualified Research

The research credit is generally allowed for expenses paid or incurred for qualified research. *Qualified research* means research for which expenses may be treated as section 174 expenses. This research must be undertaken for discovering information that is technological in nature, and its application must be intended for use in developing a new or improved business component of the taxpayer. In addition, substantially all of the activities of the research must be elements of a process of experimentation relating to a new or improved function, performance, reliability, or quality. The research credit generally is not allowed for the following types of activities.

- Research conducted after the beginning of commercial production.
- Research adapting an existing product or process to a particular customer's need.
- Duplication of an existing product or process.
- Surveys or studies.
- Research relating to certain internal-use computer software.
- Research conducted outside the United States, Puerto Rico, or a U.S. possession.
- Research in the social sciences, arts, or humanities.
- Research funded by another person (or governmental entity).

If you incur qualified clinical testing expenses relating to drugs for certain rare diseases, you can elect to claim the orphan drug credit for these expenses instead of the research credit. See Form 8820, Orphan Drug Credit.

See section 41 and Regulations sections 1.41-2 and 1.41-4 for other definitions and special rules.

Special Rules

See section 41(f) and Regulations sections 1.41-6 and 1.41-7 for special rules related to:

- Aggregation of expenses for members of controlled groups and businesses under common control;
- Allocation of the credit by partnerships, estates, and trusts;
- Adjustments, if a major portion of a business is acquired or disposed of; and
- Short tax years.

For special rules concerning the allocation and apportionment of research and experimental expenses between U.S. and foreign source income, see sections 861 through 864.

Member of Controlled Group or Business Under Common Control

For purposes of figuring the credit, all members of a controlled group of corporations (as defined in section 41(f)(1)(A) and (f)(5)) and all members of a group of businesses under common control (as defined in section 41(f)(1)(B)), are treated as a single taxpayer. Use Section A or B to figure the credit for the entire group, but enter only your share of the credit on line 17 or line 34, whichever applies. Attach a statement showing how your share of the credit was figured, the name and employer identification number or taxpayer identification number of the other members of the group, and the designated member. Write "See Attached" next to the entry space for line 17 or line 34.

If a member of a controlled group of corporations or businesses under common control has filed its return using a method different from that of the designated member, then that member should file an amended return to conform to the designated member's method.

Gains and Losses From Section 1256 Contracts and Straddles

▶ Attach to your tax return.

OMB No. 1545-0644

2011

Attachment
Sequence No. **82**

Name(s) shown on tax return

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number

Check all applicable boxes (see instructions).

A ☐
B ☐

Mixed straddle election

C ☐
D ☐

Mixed straddle account election

Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

| (a) Identification of account | (b) (Loss) | (c) Gain |
|---|--------------|----------|
| 1 THE ANN AND MITT ROMNEY 1995 FAMILY TRUS | 32,379. | |
| THE W. MITT ROMNEY BLIND TRUST | 28,671. | |
| THE ANN D. ROMNEY BLIND TRUST | | 89,084. |
| 2 Add the amounts on line 1 in columns (b) and (c) | 2 (61,050.) | 89,084. |
| 3 Net gain or (loss). Combine line 2, columns (b) and (c) | | 28,034. |
| 4 Form 1099-B adjustments. See instructions and attach schedule | | |
| 5 Combine lines 3 and 4 | | 28,034. |
| Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions. | | |
| 6 If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number | | |
| 7 Combine lines 5 and 6 | | 28,034. |
| 8 Short-term capital gain or (loss). Multiply line 7 by 40% (.40). Enter here and include on the appropriate line of Schedule D (see instructions). | | 11,214. |
| 9 Long-term capital gain or (loss). Multiply line 7 by 60% (.60). Enter here and include on the appropriate line of Schedule D (see instructions). | | 16,820. |

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.

Section A - Losses From Straddles

| (a) Description of property | (b) Date entered into or acquired | (c) Date closed out or sold | (d) Gross sales price | (e) Cost or other basis plus expense of sale | (f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0- | (g) Unrecognized gain on offsetting positions | (h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0- |
|---|-----------------------------------|-----------------------------|-----------------------|--|--|---|---|
| 10 | | | | | | | |
| 11 a Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions) | | | | | | | 11a () |
| b Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions) | | | | | | | 11b () |

Section B - Gains From Straddles

| (a) Description of property | (b) Date entered into or acquired | (c) Date closed out or sold | (d) Gross sales price | (e) Cost or other basis plus expense of sale | (f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0- |
|--|-----------------------------------|-----------------------------|-----------------------|--|--|
| 12 | | | | | |
| 13 a Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions) | | | | | 13a |
| b Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions) | | | | | 13b |

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

| (a) Description of property | (b) Date acquired | (c) Fair market value on last business day of tax year | (d) Cost or other basis as adjusted | (e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0- |
|-----------------------------|-------------------|--|-------------------------------------|---|
| 14 | | | | |
| | | | | |
| | | | | |

For Paperwork Reduction Act Notice, see instructions.

Form **6781** (2011)

Passive Activity Loss Limitations

► See separate instructions.
► Attach to Form 1040 or Form 1041.

2011Attachment
Sequence No. **88**

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I 2011 Passive Activity Loss

Caution: Complete Worksheets 1, 2, and 3 before completing Part I.

Rental Real Estate Activities With Active Participation (For the definition of active participation, see Special Allowance for Rental Real Estate Activities in the instructions.)

| | | | | |
|--|---|----|-------------|----------|
| 1a | Activities with net income (enter the amount from Worksheet 1, column (a)) | 1a | | |
| 1b | Activities with net loss (enter the amount from Worksheet 1, column (b)) | 1b | () | |
| 1c | Prior years unallowed losses (enter the amount from Worksheet 1, column (c)) | 1c | () | |
| 1d | Combine lines 1a, 1b, and 1c | 1d | | |
| Commercial Revitalization Deductions From Rental Real Estate Activities | | | | |
| 2a | Commercial revitalization deductions from Worksheet 2, column (a) | 2a | () | |
| 2b | Prior year unallowed commercial revitalization deductions from Worksheet 2, column (b) | 2b | () | |
| 2c | Add lines 2a and 2b | 2c | () | |
| All Other Passive Activities | | | | |
| 3a | Activities with net income (enter the amount from Worksheet 3, column (a)) | 3a | 1,793,987. | |
| 3b | Activities with net loss (enter the amount from Worksheet 3, column (b)) | 3b | (635,606.) | |
| 3c | Prior years unallowed losses (enter the amount from Worksheet 3, column (c)) | 3c | (319,730.) | |
| 3d | Combine lines 3a, 3b, and 3c | 3d | | 838,651. |
| 4 | Combine lines 1d, 2c, and 3d. If this line is zero or more, stop here and include this form with your return; all losses are allowed, including any prior year unallowed losses entered on line 1c, 2b, or 3c. Report the losses on the forms and schedules normally used | 4 | | 838,651. |

- If line 4 is a loss and:
- Line 1d is a loss, go to Part II.
 - Line 2c is a loss (and line 1d is zero or more), skip Part II and go to Part III.
 - Line 3d is a loss (and lines 1d and 2c are zero or more), skip Parts II and III and go to line 15.

Caution: If your filing status is married filing separately and you lived with your spouse at any time during the year, **do not** complete Part II or Part III. Instead, go to line 15.

Part II Special Allowance for Rental Real Estate Activities With Active Participation

Note: Enter all numbers in Part II as positive amounts. See instructions for an example.

| | | | |
|----|--|----|--|
| 5 | Enter the smaller of the loss on line 1d or the loss on line 4 | 5 | |
| 6 | Enter \$150,000. If married filing separately, see instructions | 6 | |
| 7 | Enter modified adjusted gross income, but not less than zero (see instructions) | 7 | |
| 8 | Subtract line 7 from line 6 | 8 | |
| 9 | Multiply line 8 by 50% (.5). Do not enter more than \$25,000. If married filing separately, see instructions | 9 | |
| 10 | Enter the smaller of line 5 or line 9 | 10 | |

If line 2c is a loss, go to Part III. Otherwise, go to line 15.

Part III Special Allowance for Commercial Revitalization Deductions From Rental Real Estate Activities

Note: Enter all numbers in Part III as positive amounts. See the example for Part II in the instructions.

| | | | |
|----|--|----|--|
| 11 | Enter \$25,000 reduced by the amount, if any, on line 10. If married filing separately, see instructions | 11 | |
| 12 | Enter the loss from line 4 | 12 | |
| 13 | Reduce line 12 by the amount on line 10 | 13 | |
| 14 | Enter the smallest of line 2c (treated as a positive amount), line 11, or line 13 | 14 | |

Part IV Total Losses Allowed

| | | | |
|----|--|----|------------|
| 15 | Add the income, if any, on lines 1a and 3a and enter the total | 15 | 1,793,987. |
| 16 | Total losses allowed from all passive activities for 2011. Add lines 10, 14, and 15. See instructions to find out how to report the losses on your tax return | 16 | 955,336. |

Caution: The worksheets must be filed with your tax return. Keep a copy for your records.**Worksheet 1 - For Form 8582, Lines 1a, 1b, and 1c (See instructions.)**

| Name of activity | Current year | | Prior years | Overall gain or loss | |
|---|-----------------------------|---------------------------|---------------------------------|----------------------|----------|
| | (a) Net income (line 1a) | (b) Net loss (line 1b) | (c) Unallowed loss (line 1c) | (d) Gain | (e) Loss |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| Total. Enter on Form 8582, lines 1a, 1b, and 1c ▶ | | | | | |

Worksheet 2 - For Form 8582, Lines 2a and 2b (See instructions.)

| Name of activity | (a) Current year deductions (line 2a) | (b) Prior year unallowed deductions (line 2b) | (c) Overall loss |
|--|--|--|------------------|
| | | | |
| | | | |
| | | | |
| | | | |
| Total. Enter on Form 8582, lines 2a and 2b ▶ | | | |

Worksheet 3 - For Form 8582, Lines 3a, 3b, and 3c (See instructions.)

| Name of activity | Current year | | Prior years | Overall gain or loss | |
|---|-----------------------------|---------------------------|---------------------------------|----------------------|----------|
| | (a) Net income (line 3a) | (b) Net loss (line 3b) | (c) Unallowed loss (line 3c) | (d) Gain | (e) Loss |
| W MITT ROMNEY 1996 | | | | | |
| THE ANN AND MITT RO | | 474,082. | 308,299. | | 782,381. |
| INTERCONTINENTAL RE | 1,005. | | | 1,005. | |
| THE W. MITT ROMNEY | | | 3,999. | | 3,999. |
| THE ANN D. ROMNEY B | 1,792,982. | 161,524. | 7,432. | 1,624,026. | |
| Total. Enter on Form 8582, lines 3a, 3b, and 3c ▶ | 1,793,987. | 635,606. | 319,730. | | |

Worksheet 4 - Use this worksheet if an amount is shown on Form 8582, line 10 or 14 (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Ratio | (c) Special allowance | (d) Subtract column (c) from column (a) |
|-------------------|--|----------|-----------|--------------------------|---|
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| Total ▶ | | | 1.00 | | |

Worksheet 5 - Allocation of Unallowed Losses (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Ratio | (c) Unallowed loss |
|------------------------|--|----------|------------|--------------------|
| THE ANN AND MITT ROMNE | SCH E, 33 | 782,381. | 0.99491467 | |
| THE W. MITT ROMNEY BLI | SCH E, 33 | 3,999. | 0.00508533 | |
| | | | | |
| | | | | |
| | | | | |
| Total ▶ | | 786,380. | 1.00 | |

Worksheet 6 - Allowed Losses (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Unallowed loss | (c) Allowed loss |
|--------------------------|---|----------|--------------------|------------------|
| THE W. MITT ROMNEY BLIND | SCH E, 33 | 3,999. | | 3,999. |
| | | | | |
| | | | | |
| | | | | |
| | | | | |
| Total | | 3,999. | | 3,999. |

Worksheet 7 - Activities With Losses Reported on Two or More Forms or Schedules (See instructions.)

| Name of activity: | (a) | (b) | (c) Ratio | (d) Unallowed loss | (e) Allowed loss |
|---|----------|------|-----------|--------------------|------------------|
| SEE STATEMENT 46 | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule. ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule. ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule. ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Total | 782,381. | 1.00 | | | 782,381. |

Form **8582**Department of the Treasury
Internal Revenue Service (99)

Name(s) shown on return

Passive Activity Loss Limitations

ALTERNATIVE MINIMUM TAX

▶ See separate instructions.

▶ Attach to Form 1040 or Form 1041.

OMB No. 1545-1008

2011Attachment
Sequence No. **88**

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I 2011 Passive Activity Loss

Caution: Complete Worksheets 1, 2, and 3 before completing Part I.

Rental Real Estate Activities With Active Participation (For the definition of active participation, see **Special Allowance for Rental Real Estate Activities** in the instructions.)

- 1a Activities with net income (enter the amount from Worksheet 1, column (a))
- 1b Activities with net loss (enter the amount from Worksheet 1, column (b)).
- 1c Prior years unallowed losses (enter the amount from Worksheet 1, column (c))
- 1d Combine lines 1a, 1b, and 1c

| | |
|----|-----|
| 1a | |
| 1b | () |
| 1c | () |

1d**Commercial Revitalization Deductions From Rental Real Estate Activities**

- 2a Commercial revitalization deductions from Worksheet 2, column (a).
- 2b Prior year unallowed commercial revitalization deductions from Worksheet 2, column (b)
- 2c Add lines 2a and 2b

| | |
|----|-----|
| 2a | () |
| 2b | () |

2c**All Other Passive Activities**

- 3a Activities with net income (enter the amount from Worksheet 3, column (a))
- 3b Activities with net loss (enter the amount from Worksheet 3, column (b)).
- 3c Prior years unallowed losses (enter the amount from Worksheet 3, column (c))
- 3d Combine lines 3a, 3b, and 3c

| | |
|----|-------------|
| 3a | 1,784,393. |
| 3b | (648,500.) |
| 3c | (320,992.) |

3d

814,901.

- 4 Combine lines 1d, 2c, and 3d. If this line is zero or more, stop here and include this form with your return; all losses are allowed, including any prior year unallowed losses entered on line 1c, 2b, or 3c. Report the losses on the forms and schedules normally used

4

814,901.

If line 4 is a loss and:

- Line 1d is a loss, go to Part II.
- Line 2c is a loss (and line 1d is zero or more), skip Part II and go to Part III.
- Line 3d is a loss (and lines 1d and 2c are zero or more), skip Parts II and III and go to line 15.

Caution: If your filing status is married filing separately and you lived with your spouse at any time during the year, do not complete Part II or Part III. Instead, go to line 15.**Part II Special Allowance for Rental Real Estate Activities With Active Participation**

Note: Enter all numbers in Part II as positive amounts. See instructions for an example.

- 5 Enter the **smaller** of the loss on line 1d or the loss on line 4
- 6 Enter \$150,000. If married filing separately, see instructions
- 7 Enter modified adjusted gross income, but not less than zero (see instructions)
- Note: If line 7 is greater than or equal to line 6, skip lines 8 and 9, enter -0- on line 10. Otherwise, go to line 8.
- 8 Subtract line 7 from line 6
- 9 Multiply line 8 by 50% (.5). Do not enter more than \$25,000. If married filing separately, see instructions
- 10 Enter the **smaller** of line 5 or line 9
- If line 2c is a loss, go to Part III. Otherwise, go to line 15.

| | |
|---|--|
| 5 | |
| 6 | |
| 7 | |
| 8 | |

5**9****10****Part III Special Allowance for Commercial Revitalization Deductions From Rental Real Estate Activities**

Note: Enter all numbers in Part III as positive amounts. See the example for Part II in the instructions.

- 11 Enter \$25,000 reduced by the amount, if any, on line 10. If married filing separately, see instructions
- 12 Enter the loss from line 4
- 13 Reduce line 12 by the amount on line 10
- 14 Enter the **smallest** of line 2c (treated as a positive amount), line 11, or line 13

11**12****13****14****Part IV Total Losses Allowed**

- 15 Add the income, if any, on lines 1a and 3a and enter the total
- 16 Total losses allowed from all passive activities for 2011. Add lines 10, 14, and 15. See instructions to find out how to report the losses on your tax return

15

1,784,393.

16

969,492.

Caution: The worksheets must be filed with your tax return. Keep a copy for your records.

Worksheet 1 - For Form 8582, Lines 1a, 1b, and 1c (See instructions.)

| Name of activity | Current year | | Prior years | Overall gain or loss | |
|--|-----------------------------|---------------------------|---------------------------------|----------------------|----------|
| | (a) Net income (line 1a) | (b) Net loss (line 1b) | (c) Unallowed loss (line 1c) | (d) Gain | (e) Loss |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| Total. Enter on Form 8582, lines 1a, 1b, and 1c ▶ | | | | | |

Worksheet 2 - For Form 8582, Lines 2a and 2b (See instructions.)

| Name of activity | (a) Current year deductions (line 2a) | (b) Prior year unallowed deductions (line 2b) | (c) Overall loss |
|---|--|--|------------------|
| | | | |
| | | | |
| | | | |
| | | | |
| Total. Enter on Form 8582, lines 2a and 2b ▶ | | | |

Worksheet 3 - For Form 8582, Lines 3a, 3b, and 3c (See instructions.)

| Name of activity | Current year | | Prior years | Overall gain or loss | |
|--|-----------------------------|---------------------------|---------------------------------|----------------------|----------|
| | (a) Net income (line 3a) | (b) Net loss (line 3b) | (c) Unallowed loss (line 3c) | (d) Gain | (e) Loss |
| W MITT ROMNEY 1996 | | | | | |
| THE ANN AND MITT RO | | 486,976. | 309,521. | | 796,497. |
| INTERCONTINENTAL RE | 1,008. | | | 1,008. | |
| THE W. MITT ROMNEY | | | 4,002. | | 4,002. |
| THE ANN D. ROMNEY B | 1,783,385. | 161,524. | 7,469. | 1,614,392. | |
| Total. Enter on Form 8582, lines 3a, 3b, and 3c ▶ | 1,784,393. | 648,500. | 320,992. | | |

Worksheet 4 - Use this worksheet if an amount is shown on Form 8582, line 10 or 14 (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Ratio | (c) Special allowance | (d) Subtract column (c) from column (a) |
|-------------------|--|----------|-----------|--------------------------|---|
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| Total ▶ | | | 1.00 | | |

Worksheet 5 - Allocation of Unallowed Losses (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Ratio | (c) Unallowed loss |
|------------------------|--|----------|-----------|--------------------|
| THE ANN AND MITT ROMNE | SCH E, 33 | 796,497. | 0.9950006 | |
| THE W. MITT ROMNEY BLI | SCH E, 33 | 4,002. | 0.0049994 | |
| | | | | |
| | | | | |
| Total ▶ | | 800,499. | 1.00 | |

Worksheet 6 - Allowed Losses (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Unallowed loss | (c) Allowed loss |
|--------------------------|---|----------|--------------------|------------------|
| THE W. MITT ROMNEY BLIND | SCH E, 33 | 4,002. | | 4,002. |
| | | | | |
| | | | | |
| | | | | |
| Total | | 4,002. | | 4,002. |

Worksheet 7 - Activities With Losses Reported on Two or More Forms or Schedules (See instructions.)

| Name of activity: | (a) | (b) | (c) Ratio | (d) Unallowed loss | (e) Allowed loss |
|---|----------|------|-----------|--------------------|------------------|
| SEE STATEMENT 47 | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule. . . ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule. . . ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule. . . ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Total | 796,497. | 1.00 | | | 796,497. |

Passive Activity Credit Limitations(Rev. December 2010)
Department of the Treasury
Internal Revenue Service

▶ See separate instructions.

▶ Attach to Form 1040 or 1041.

OMB No. 1545-1034

Attachment
Sequence No. **89**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY**Part I Passive Activity Credits****Caution:** If you have credits from a publicly traded partnership, see **Publicly Traded Partnerships (PTPs)** on page 14 of the instructions.**Credits From Rental Real Estate Activities With Active Participation (Other Than Rehabilitation Credits and Low-Income Housing Credits) (See Lines 1a through 1c on page 9.)****1a** Credits from Worksheet 1, column (a)**1a****b** Prior year unallowed credits from Worksheet 1, column (b)**1b****c** Add lines 1a and 1b**1c****Rehabilitation Credits From Rental Real Estate Activities and Low-Income Housing Credits for Property Placed in Service Before 1990 (or From Pass-Through Interests Acquired Before 1990) (See Lines 2a through 2c on page 9.)****2a** Credits from Worksheet 2, column (a)**2a****b** Prior year unallowed credits from Worksheet 2, column (b)**2b****c** Add lines 2a and 2b**2c****Low-Income Housing Credits for Property Placed in Service After 1989 (See Lines 3a through 3c on page 9.)****3a** Credits from Worksheet 3, column (a)**3a****b** Prior year unallowed credits from Worksheet 3, column (b)**3b****c** Add lines 3a and 3b**3c****All Other Passive Activity Credits (See Lines 4a through 4c on page 10.)****4a** Credits from Worksheet 4, column (a)**4a**

772.

b Prior year unallowed credits from Worksheet 4, column (b)**4b**

100.

c Add lines 4a and 4b**4c**

872.

5 Add lines 1c, 2c, 3c, and 4c**5**

872.

6 Enter the tax attributable to net passive income (see page 10). SEE STMT. 48.**6**

125,797.

7 Subtract line 6 from line 5. If line 6 is more than or equal to line 5, enter -0- and see page 10**7****Note:** If your filing status is married filing separately and you lived with your spouse at any time during the year, do not complete Part II, III, or IV. Instead, go to line 37.**Part II Special Allowance for Rental Real Estate Activities With Active Participation****Note:** Complete this part only if you have an amount on line 1c. Otherwise, go to Part III.**8** Enter the smaller of line 1c or line 7**8****9** Enter \$150,000. If married filing separately, see page 10**9****10** Enter modified adjusted gross income, but not less than zero (see page 10). If line 10 is equal to or more than line 9, skip lines 11 through 15 and enter -0- on line 16**10****11** Subtract line 10 from line 9**11****12** Multiply line 11 by 50% (.50). Do not enter more than \$25,000. If married filing separately, see page 10**12****13a** Enter the amount, if any, from line 10 of Form 8582**13a****b** Enter the amount, if any, from line 14 of Form 8582**13b****c** Add lines 13a and 13b**13c****14** Subtract line 13c from line 12**14****15** Enter the tax attributable to the amount on line 14 (see page 10)**15****16** Enter the smaller of line 8 or line 15**16**

For Paperwork Reduction Act Notice, see page 15 of the instructions.

Part III Special Allowance for Rehabilitation Credits From Rental Real Estate Activities and Low-Income Housing Credits for Property Placed in Service Before 1990 (or From Pass-Through Interests Acquired Before 1990)

Note: Complete this part only if you have an amount on line 2c. Otherwise, go to Part IV.

| | | | |
|-----|---|-----|--|
| 17 | Enter the amount from line 7 | 17 | |
| 18 | Enter the amount from line 16 | 18 | |
| 19 | Subtract line 18 from line 17. If zero, enter -0- here and on lines 30 and 36, and then go to Part V | 19 | |
| 20 | Enter the smaller of line 2c or line 19 | 20 | |
| 21 | Enter \$250,000. If married filing separately, see page 13. (See page 13 to find out if you can skip lines 21 through 26.) | 21 | |
| 22 | Enter modified adjusted gross income, but not less than zero. (See instructions for line 10 on page 10.) If line 22 is equal to or more than line 21, skip lines 23 through 29 and enter -0- on line 30 | 22 | |
| 23 | Subtract line 22 from line 21 | 23 | |
| 24 | Multiply line 23 by 50% (.50). Do not enter more than \$25,000. If married filing separately, see page 13 | 24 | |
| 25a | Enter the amount, if any, from line 10 of Form 8582 | 25a | |
| b | Enter the amount, if any, from line 14 of Form 8582 | 25b | |
| c | Add lines 25a and 25b | 25c | |
| 26 | Subtract line 25c from line 24 | 26 | |
| 27 | Enter the tax attributable to the amount on line 26 (see page 13) | 27 | |
| 28 | Enter the amount, if any, from line 18 | 28 | |
| 29 | Subtract line 28 from line 27 | 29 | |
| 30 | Enter the smaller of line 20 or line 29 | 30 | |

Part IV Special Allowance for Low-Income Housing Credits for Property Placed in Service After 1989

Note: Complete this part only if you have an amount on line 3c. Otherwise, go to Part V.

| | | | |
|----|---|----|--|
| 31 | If you completed Part III, enter the amount from line 19. Otherwise, subtract line 16 from line 7 | 31 | |
| 32 | Enter the amount from line 30 | 32 | |
| 33 | Subtract line 32 from line 31. If zero, enter -0- here and on line 36 | 33 | |
| 34 | Enter the smaller of line 3c or line 33 | 34 | |
| 35 | Tax attributable to the remaining special allowance (see page 13) | 35 | |
| 36 | Enter the smaller of line 34 or line 35 | 36 | |

Part V Passive Activity Credit Allowed

| | | | |
|----|--|----|------|
| 37 | Passive Activity Credit Allowed. Add lines 6, 16, 30, and 36. See page 13 to find out how to report the allowed credit on your tax return and how to allocate allowed and unallowed credits if you have more than one credit or credits from more than one activity. If you have any credits from a publicly traded partnership, see Publicly Traded Partnerships (PTPs) on page 14. | 37 | 872. |
|----|--|----|------|

Part VI Election To Increase Basis of Credit Property

| | | |
|----|--|--------------------------|
| 38 | If you disposed of your entire interest in a passive activity or former passive activity in a fully taxable transaction, and you elect to increase your basis in credit property used in that activity by the unallowed credit that reduced your basis in the property, check this box. See page 15. | <input type="checkbox"/> |
| 39 | Name of passive activity disposed of | |
| 40 | Description of the credit property for which the election is being made | |
| 41 | Amount of unallowed credit that reduced your basis in the property | \$ |

Form **8846****Credit for Employer Social Security and Medicare Taxes
Paid on Certain Employee Tips**

OMB No. 1545-1414

Department of the Treasury
Internal Revenue Service► Information on Form 8846 and its instructions is available at www.irs.gov/form8846.**2011**Attachment
Sequence No. **98**

Name(s) shown on return

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number

Note. Claim this credit **only** for social security and Medicare taxes paid by a food or beverage establishment where tipping is customary for providing food or beverages. See the instructions for line 1.

| | | | |
|---|---|---|------|
| 1 | Tips received by employees for services on which you paid or incurred employer social security and Medicare taxes during the tax year (see instructions) | 1 | |
| 2 | Tips not subject to the credit provisions (see instructions) | 2 | |
| 3 | Creditable tips. Subtract line 2 from line 1. | 3 | |
| 4 | Multiply line 3 by 7.65% (.0765). If you had any tipped employees whose wages (including tips) exceeded \$106,800, see instructions and check here <input type="checkbox"/> STMT 49 | 4 | |
| 5 | Credit for employer social security and Medicare taxes paid on certain employee tips from partnerships and S corporations | 5 | 604. |
| 6 | Add lines 4 and 5. Partnerships and S corporations, report this amount on Schedule K. All others, report this amount on Form 3800, line 4f | 6 | 604. |

For Paperwork Reduction Act Notice, see instructions.

Form **8846** (2011)

Form **8844**Department of the Treasury
Internal Revenue Service**Empowerment Zone and Renewal
Community Employment Credit**

► Attach to your tax return.

OMB No. 1545-1444

2011Attachment
Sequence No. **99**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY**1** Enter the total qualified wages paid or incurred during calendar year 2011 only (see instructions)**a** Qualified empowerment zone wages \$ _____ X 20% (.20)**b** Skip line 1b (see instructions) \$ _____ X 0% (.00)**1a****1b****2** Enter the amount from line 1a. See instructions for the adjustment you must make to salaries and wages**2****3** Empowerment zone and renewal community employment credit from partnerships, S corporations, cooperatives, estates, and trusts STMT 50**3**27.**4** Add lines 2 and 3. Cooperatives, estates, and trusts, go to line 5. Partnerships and S corporations, stop here and report this amount on Schedule K. All others, stop here and report this amount on Form 3800, Part III, line 3**4**27.**5** Amount allocated to patrons of the cooperative or beneficiaries of the estate or trust (see instructions).**5****6** Cooperatives, estates, and trusts, subtract line 5 from line 4. Report this amount on Form 3800, Part III, line 3**6**

For Paperwork Reduction Act Notice, see instructions.

Form **8844** (2011)

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No. 1545-1668

2011Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**

Information furnished for the foreign partnership's tax year

beginning 1/1, 2011 and ending 12/31, 2011Attachment
Sequence No. **118**

Name of person filing this return

THE ANN D. ROMNEY BLIND TRUST

Filer's identifying number

Filer's address (if you are not filing this form with your tax return)

ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199A Category of filer (see **Categories of Filers** in the instructions and check applicable box(es)):1 ☐ 2 ☐ 3 ☒ 4 ☐B Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011C Filer's share of liabilities: Nonrecourse \$ 863,461 Qualified nonrecourse financing \$ _____ Other \$ 41,892

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:

Name

Address

EIN

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership

2(a) EIN (if any)

2(b) Reference ID number (see instr.)

BCIP ASSOCIATES III
C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41
BOSTON, MA 02116-50163 Country under whose laws organized
CAYMAN ISLANDS

| 4 Date of organization | 5 Principal place of business | 6 Principal business activity code number | 7 Principal business activity | 8a Functional currency | 8b Exchange rate (see instr.) |
|------------------------|-------------------------------|---|-------------------------------|------------------------|-------------------------------|
| 12/20/2001 | US | 523900 | INVESTING | USD | |

G Provide the following information for the foreign partnership's tax year:

| | |
|--|--|
| 1 Name, address, and identifying number of agent (if any) in the United States | 2 Check if the foreign partnership must file: <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed: EFILED |
| 3 Name and address of foreign partnership's agent in country of organization, if any C/O WALKERS HOUSE CORPORATE SERVICES LIMITED WALKER HOUSE, 87 MARY STREET GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS | 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different BCIP ASSOCIATES III C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41 BOSTON, MA 02116-5016 |
| 5 Were any special allocations made by the foreign partnership? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No | |
| 6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) <input type="checkbox"/> N/A | |
| 7 How is this partnership classified under the law of the country in which it is organized? <input checked="" type="checkbox"/> EXEMPTED LIMITED PARTNERSHIP | |
| 8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A | |
| 9 Does this partnership meet both of the following requirements? • The partnership's total receipts for the tax year were less than \$250,000 and • The value of the partnership's total assets at the end of the tax year was less than \$1 million. If "Yes," do not complete Schedules L, M-1, and M-2. <input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A | |

Sign Here
Only If You
Are Filing
This Form
Separately
and Not With
Your Tax
Return.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member

Date

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if
self-employed

PTIN

Firm's name

Firm's address

Firm's EIN

Phone no.

Paperwork Reduction Act Notice, see the separate instructions.

Form **8865** (2011)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interest

b ☐ Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|------|---------|-----------------------------|-------------------------|-------------------------|
| | | | | |
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 Certain Partners of Foreign Partnership (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner?

☒ **Yes**

☐ **No**

Schedule A-2

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|-----------------------|---------|--------------|-------------------------------|------------------------------|
| SEE ATTACHED SCHEDULE | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule B Income Statement—Trade or Business Income

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | |
|--|---|------------|------------|
| Income | 1 a Gross receipts or sales | 1a | |
| | b Less returns and allowances | 1b | 1c |
| | 2 Cost of goods sold | | 2 |
| | 3 Gross profit. Subtract line 2 from line 1c | | 3 |
| | 4 Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | 4 |
| | 5 Net farm profit (loss) (attach Schedule F (Form 1040)) | | 5 |
| | 6 Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | 6 |
| 7 Other income (loss) (attach statement) | | 7 | |
| 8 Total income (loss). Combine lines 3 through 7 | | 8 | |
| Deductions (see instructions for limitations) | 9 Salaries and wages (other than to partners) (less employment credits) | | 9 |
| | 10 Guaranteed payments to partners | | 10 |
| | 11 Repairs and maintenance | | 11 |
| | 12 Bad debts | | 12 |
| | 13 Rent | | 13 |
| | 14 Taxes and licenses | | 14 |
| | 15 Interest | | 15 |
| | 16 a Depreciation (if required, attach Form 4562) | 16a | |
| | b Less depreciation reported elsewhere on return | 16b | 16c |
| | 17 Depletion (Do not deduct oil and gas depletion.) | | 17 |
| | 18 Retirement plans, etc. | | 18 |
| | 19 Employee benefit programs | | 19 |
| | 20 Other deductions (attach statement) | | 20 |
| | 21 Total deductions. Add the amounts shown in the far right column for lines 9 through 20 | | 21 |
| 22 Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | 22 | |

SCHEDULE A-2 - AFFILIATION SCHEDULE:

BAIN CAPITAL ASIA INTEGRAL INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL BRENNTAG CAYMAN, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL CC INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CCD INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CTVGB HOLDINGS, L.P.

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL DECO HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL HOLDINGS (LOEWS) I, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL IDEAL STANDARD, L.P.
EIN: [REDACTED]
C/O WALKERS HOUSE CORPORATE SERVICES LIMITED
WALKER HOUSE, 87 MARY STREET
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS 2006, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL INTEGRAL INVESTORS 2008, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS A, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS L, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS II, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS, LLC

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL LION HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL MEI (CAYMAN), L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL TP HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL VENTURE INTEGRAL INVESTORS, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP BB INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP CR INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP HDS INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP ST INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BELL HOLDINGS (CAYMAN), L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

CUCINA (BC) LUXCO SARL

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

FIDJI LUXCO (BC) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE AM SYRDALL

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

NOVACAP LUXEMBOURG (PARTICIPATION 1) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE SYRDALL, UNIT 8

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SENSATA INVESTMENT COMPANY S.C.A.

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SUNFLOWER HOLDINGS (CAYMAN), L.P.

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

TEAMSYSTEM INTEGRAL INVESTORS SARL

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2 | | | | | 2 |
| 3 Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 3 |
| 4 Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 4 |
| 5 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 5 |
| 6 Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | | 6 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|--|---|-------------------------------------|---------------------------------------|---|---|
| 7 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 8 Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8 | | | | | 8 |
| 9 Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 9 |
| 10 Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 10 |
| 11 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 11 |
| 12 Capital gain distributions | | | | | 12 |
| 13 Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | | 13 |

| Schedule K Partners' Distributive Share Items | | Total amount | |
|---|---|---------------------|--|
| Income (Loss) | 1 Ordinary business income (loss) (page 2, line 22) | 1 | |
| | 2 Net rental real estate income (loss) (attach Form 8825) | 2 | |
| | 3a Other gross rental income (loss) | 3a | |
| | b Expenses from other rental activities (attach statement) | 3b | |
| | c Other net rental income (loss). Subtract line 3b from line 3a | 3c | |
| | 4 Guaranteed payments | 4 | |
| | 5 Interest income | 5 | |
| | 6 Dividends: a Ordinary dividends | 6a | |
| | b Qualified dividends | 6b | |
| | 7 Royalties | 7 | |
| | 8 Net short-term capital gain (loss) | 8 | |
| Deductions | 9a Net long-term capital gain (loss) | 9a | |
| | b Collectibles (28%) gain (loss) | 9b | |
| | c Unrecaptured section 1250 gain (attach statement) | 9c | |
| | 10 Net section 1231 gain (loss) (attach Form 4797) | 10 | |
| Self-Employment | 11 Other income (loss) (see instructions) Type ▶ | 11 | |
| | 12 Section 179 deduction (attach Form 4562) | 12 | |
| | 13a Contributions | 13a | |
| | b Investment interest expense | 13b | |
| | c Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ | 13c(2) | |
| Credits | d Other deductions (see instructions) Type ▶ | 13d | |
| | 14a Net earnings (loss) from self-employment | 14a | |
| | b Gross farming or fishing income | 14b | |
| | c Gross nonfarm income | 14c | |
| | 15a Low-income housing credit (section 42(j)(5)) | 15a | |
| | b Low-income housing credit (other) | 15b | |
| Foreign Transactions | c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c | |
| | d Other rental real estate credits (see instructions) Type ▶ | 15d | |
| | e Other rental credits (see instructions) Type ▶ | 15e | |
| | f Other credits (see instructions) Type ▶ | 15f | |
| | 16a Name of country or U.S. possession ▶ | | |
| | b Gross income from all sources | 16b | |
| | c Gross income sourced at partner level | 16c | |
| | Foreign gross income sourced at partnership level | | |
| | d Passive category ▶ e General category ▶ f Other (attach statement) ▶ | 16f | |
| | Deductions allocated and apportioned at partner level | | |
| g Interest expense ▶ h Other ▶ | 16h | | |
| Deductions allocated and apportioned at partnership level to foreign source income | | | |
| i Passive category ▶ j General category ▶ k Other (attach statement) ▶ | 16k | | |
| l Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l | | |
| m Reduction in taxes available for credit (attach statement) | 16m | | |
| n Other foreign tax information (attach statement) | | | |
| Alternative Minimum Tax (AMT) Items | 17a Post-1986 depreciation adjustment | 17a | |
| | b Adjusted gain or loss | 17b | |
| | c Depletion (other than oil and gas) | 17c | |
| | d Oil, gas, and geothermal properties—gross income | 17d | |
| | e Oil, gas, and geothermal properties—deductions | 17e | |
| | f Other AMT items (attach statement) | 17f | |
| Other Information | 18a Tax-exempt interest income | 18a | |
| | b Other tax-exempt income | 18b | |
| | c Nondeductible expenses | 18c | |
| | 19a Distributions of cash and marketable securities | 19a | |
| | b Distributions of other property | 19b | |
| | 20a Investment income | 20a | |
| b Investment expenses | 20b | | |
| c Other items and amounts (attach statement) | | | |

Schedule L **Balance Sheets per Books.** (Not required if Item G9, page 1, is answered "Yes.")

| | | Beginning of tax year | | End of tax year | |
|--------------------------------|---|-----------------------|-----|-----------------|-----|
| | | (a) | (b) | (c) | (d) |
| Assets | | | | | |
| 1 | Cash | | | | |
| 2a | Trade notes and accounts receivable | | | | |
| b | Less allowance for bad debts | | | | |
| 3 | Inventories | | | | |
| 4 | U.S. government obligations | | | | |
| 5 | Tax-exempt securities | | | | |
| 6 | Other current assets (attach statement) | | | | |
| 7a | Loans to partners | | | | |
| b | Mortgage and real estate loans | | | | |
| 8 | Other investments (attach statement) | | | | |
| 9a | Buildings and other depreciable assets | | | | |
| b | Less accumulated depreciation | | | | |
| 10a | Depletable assets | | | | |
| b | Less accumulated depletion | | | | |
| 11 | Land (net of any amortization) | | | | |
| 12a | Intangible assets (amortizable only) | | | | |
| b | Less accumulated amortization | | | | |
| 13 | Other assets (attach statement) | | | | |
| 14 | Total assets | | | | |
| Liabilities and Capital | | | | | |
| 15 | Accounts payable | | | | |
| 16 | Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 | Other current liabilities (attach statement) | | | | |
| 18 | All nonrecourse loans | | | | |
| 19 | Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 | Other liabilities (attach statement) | | | | |
| 21 | Partners' capital accounts | | | | |
| 22 | Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|--------------------------------------|---------------------------------|---------------------------|
| 1 Total U.S. assets | | |
| 2 Total foreign assets: | | |
| a Passive category | | |
| b General category | | |
| c Other (attach statement) | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|---|--|--|--|
| 1 Net income (loss) per books | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | a Tax-exempt interest \$ | |
| 3 Guaranteed payments (other than health insurance) . . . | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | a Depreciation \$ | |
| a Depreciation \$ | | 8 Add lines 6 and 7 | |
| b Travel and entertainment \$ | | 9 Income (loss). Subtract line 8 from line 5 | |
| 5 Add lines 1 through 4 | | | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|---|--|---|--|
| 1 Balance at beginning of year | | 6 Distributions: a Cash | |
| 2 Capital contributed: | | b Property | |
| a Cash | | 7 Other decreases (itemize): | |
| b Property | | | |
| 3 Net income (loss) per books | | 8 Add lines 6 and 7 | |
| 4 Other increases (itemize): | | 9 Balance at end of year. Subtract line 8 from line 5 | |
| | | | |
| 5 Add lines 1 through 4 | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U.S. person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return | (d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return) |
|--|---------------------------------------|---|--|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year). See instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year). See instructions | | | | |

SCHEDULE O
(Form 8865)

Department of the Treasury
Internal Revenue Service

Transfer of Property to a Foreign Partnership
(under section 6038B)

▶ Attach to Form 8865. See instructions for Form 8865.

OMB No. 1545-1668

2011

Name of transferor

THE ANN D. ROMNEY BLIND TRUST

Filer's identifying number

Name of foreign partnership

BCIP ASSOCIATES III

Part I Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | VARIOUS | | 111,081 | | | | 3.336600 |
| Marketable securities | | | | | | | |
| Inventory | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| Intangible property | | | | | | | |
| Other property | | | | | | | |

Supplemental Information Required To Be Reported (see instructions):

Part II Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶ ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No. 1545-1668

2011Attachment
Sequence No. **118**Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**Information furnished for the foreign partnership's tax year
beginning 1/1, 2011 and ending 12/31, 2011

Name of person filing this return

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Filer's address (if you are not filing this form with your tax return)
ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199**A** Category of filer (see **Categories of Filers** in the instructions and check applicable box(es)):1 ☐ 2 ☐ 3 ☒ 4 ☐**B** Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011**C** Filer's share of liabilities: Nonrecourse \$ 27,584 Qualified nonrecourse financing \$ _____ Other \$ _____**D** If filer is a member of a consolidated group but not the parent, enter the following information about the parent:

Name

EIN

Address

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership**2(a)** EIN (if any)**2(b)** Reference ID number (see instr.)GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP
ONE EMBARCADERO CENTER, 39TH FLOOR
SAN FRANCISCO, CA 94111**3** Country under whose laws organized
CAYMAN ISLANDS

| 4 | 5 | 6 | 7 | 8a | 8b |
|----------------------|-----------------------------|---|-----------------------------|---------------------|----------------------------|
| Date of organization | Principal place of business | Principal business activity code number | Principal business activity | Functional currency | Exchange rate (see instr.) |
| 7/23/2007 | US | 525990 | INVESTMENT | USD | |

G Provide the following information for the foreign partnership's tax year:

| | |
|---|--|
| 1 Name, address, and identifying number of agent (if any) in the United States | 2 Check if the foreign partnership must file: <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed: OGDEN, UT |
| 3 Name and address of foreign partnership's agent in country of organization, if any WALKERS WALKER HOUSE, 87 MARY STREET GEORGE TOWN, GRAND CAYMAN, KY1-9001, CAYMAN ISLANDS | 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different GOLDEN GATE CAPITAL OPP FUND, LP ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111 |

5 Were any special allocations made by the foreign partnership? ▶ ☒ Yes ☐ No

6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ N/A

7 How is this partnership classified under the law of the country in which it is organized? ▶ INFORMATION NOT PROVIDED

8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? ▶ ☐ Yes ☐ No N/A

9 Does this partnership meet **both** of the following requirements?
• The partnership's total receipts for the tax year were less than \$250,000 and
• The value of the partnership's total assets at the end of the tax year was less than \$1 million.
If "Yes," **do not** complete Schedules L, M-1, and M-2. } ▶ ☐ Yes ☐ No N/A

**Sign Here
Only If You
Are Filing
This Form
Separately
and Not With
Your Tax
Return.**

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member

Date

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if
self-employed

PTIN

Firm's name ▶

Firm's EIN ▶

Firm's address ▶

Phone no.

Paperwork Reduction Act Notice, see the separate instructions.

Form **8865** (2011)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interestb ☐ Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|------|---------|-----------------------------|-------------------------|-------------------------|
| | | | | |
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 Certain Partners of Foreign Partnership (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner?

☒ Yes☐ No**Schedule A-2**

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|-----------------------|---------|--------------|-------------------------------|------------------------------|
| SEE ATTACHED SCHEDULE | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule B Income Statement—Trade or Business Income

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | | | |
|---|--|--|-----|----|-----|
| Income | 1a | Gross receipts or sales | 1a | | |
| | b | Less returns and allowances | 1b | | 1c |
| | 2 | Cost of goods sold | | | 2 |
| | 3 | Gross profit. Subtract line 2 from line 1c | | | 3 |
| | 4 | Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | | 4 |
| | 5 | Net farm profit (loss) (attach Schedule F (Form 1040)) | | | 5 |
| | 6 | Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | | 6 |
| Deductions (see instructions for limitations) | 7 | Other income (loss) (attach statement) | | | 7 |
| | 8 | Total income (loss). Combine lines 3 through 7 | | | 8 |
| | 9 | Salaries and wages (other than to partners) (less employment credits) | | | 9 |
| | 10 | Guaranteed payments to partners | | | 10 |
| | 11 | Repairs and maintenance | | | 11 |
| | 12 | Bad debts | | | 12 |
| | 13 | Rent | | | 13 |
| | 14 | Taxes and licenses | | | 14 |
| | 15 | Interest | | | 15 |
| | 16a | Depreciation (if required, attach Form 4562) | 16a | | |
| | b | Less depreciation reported elsewhere on return | 16b | | 16c |
| | 17 | Depletion (Do not deduct oil and gas depletion.) | | | 17 |
| | 18 | Retirement plans, etc. | | | 18 |
| | 19 | Employee benefit programs | | | 19 |
| | 20 | Other deductions (attach statement) | | | 20 |
| 21 | Total deductions. Add the amounts shown in the far right column for lines 9 through 20 | | | 21 | |
| 22 | Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | | 22 | |

GGCOF Affiliations

Direct Interest

| Name | EIN | Address | Foreign |
|--|------------|--|---------|
| 1 Devcon Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 2 EPMC Topco LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 3 Geospatial Topco LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 4 GGC 2020 Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 5 GGC BP Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 6 GGC Clover Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 7 GGC Grandpoint Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 8 GGC Liquid Securities SPC Ltd (GGC Credit Opportunities Portfolio) | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |
| 9 GGC Pinnacle Aggregation LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |

| | | | | |
|----|--|------------|--|-----|
| 10 | GGC Public Equities Opportunities Partnership, LP | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |
| 11 | GGC Rocket Dog Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 12 | GGC USS Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 13 | Lantiq Topco, LP | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |
| 14 | Lexicon Marketing Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 15 | Multi-Channel Opportunity Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 16 | Multi-Channel Opportunity Holdings, LLC - Series B | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 17 | PS Holdings of Delaware, LLC- Series A | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 18 | Restaurant Holdings LLC - Series A | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 19 | Restaurant Holdings LLC - Series B | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 20 | Restaurant Holdings LLC - Series C | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 21 | Softbrands Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 22 | Williston Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 23 | Wizard Parent LLC | [REDACTED] | One Letterman Dr, Bldg C, Ste 410 San Francisco, CA 94129 | |
| 24 | Z Investment Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |

Indirect Interest greater than 10%

| | Name | EIN | Address | Foreign |
|---|---------------------------------|------------|---|---------|
| 1 | Atrium Window Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 2 | Atrium Window Parent, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 3 | Clover Investment Holdings LLC | [REDACTED] | 2700 W Higgins Road, Suite 100 Hoffman Estates, IL 60169 | |
| 4 | CPK Topco LLC | [REDACTED] | 6053 W. Century Blvd., Suite 1100 Los Angeles, CA 90045 | |
| 5 | EPMC Parent LLC | [REDACTED] | 9785 Gateway Dr., Suite 1000 Reno, NV 89521 | |
| 6 | Everest Topco LLC | [REDACTED] | 10401 NE 8th Street, Suite 500 Bellevue, WA 98004 | |
| 7 | GGC Atrium Window Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 8 | GGC Finance Partnership, LP | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |

| | | | |
|----|--------------------------------|------------|---|
| 9 | GGC Pinnacle Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 |
| 10 | JP Capital Fund II (2008), LLC | [REDACTED] | 9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210 |
| 11 | JP Capital Fund IV LLC | [REDACTED] | 9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210 |
| 12 | JP Capital III, LLC | [REDACTED] | 9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210 |
| 13 | Mac Parent LLC | [REDACTED] | 6750 LBJ Freeway Dallas, TX 75240 |
| 14 | OTB Parent LLC | [REDACTED] | 6750 LBJ Freeway Dallas, TX 75240 |
| 15 | Pinnacle Security Holdings LLC | [REDACTED] | 1290 Sandhill Road Orem, UT 84058 |

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2 | | | | | 2 |
| 3 Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 3 |
| 4 Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 4 |
| 5 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 5 |
| 6 Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | | 6 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|--|---|-------------------------------------|---------------------------------------|---|---|
| 7 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 8 Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8 | | | | | 8 |
| 9 Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 9 |
| 10 Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 10 |
| 11 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 11 |
| 12 Capital gain distributions | | | | | 12 |
| 13 Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | | 13 |

| Schedule K | | Partners' Distributive Share Items | Total amount |
|-------------------------------------|------------------------------|---|--------------|
| Income (Loss) | 1 | Ordinary business income (loss) (page 2, line 22) | 1 |
| | 2 | Net rental real estate income (loss) (attach Form 8825) | 2 |
| | 3a | Other gross rental income (loss) | 3a |
| | b | Expenses from other rental activities (attach statement) | 3b |
| | c | Other net rental income (loss). Subtract line 3b from line 3a | 3c |
| | 4 | Guaranteed payments | 4 |
| | 5 | Interest income | 5 |
| | 6 | Dividends: a Ordinary dividends | 6a |
| | b | Qualified dividends | 6b |
| | 7 | Royalties | 7 |
| | 8 | Net short-term capital gain (loss) | 8 |
| Deductions | 9a | Net long-term capital gain (loss) | 9a |
| | b | Collectibles (28%) gain (loss) | 9b |
| | c | Unrecaptured section 1250 gain (attach statement) | 9c |
| | 10 | Net section 1231 gain (loss) (attach Form 4797) | 10 |
| | 11 | Other income (loss) (see instructions) Type ▶ | 11 |
| Self-Employment | 12 | Section 179 deduction (attach Form 4562) | 12 |
| | 13a | Contributions | 13a |
| | b | Investment interest expense | 13b |
| | c | Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ | 13c(2) |
| Credits | d | Other deductions (see instructions) Type ▶ | 13d |
| | 14a | Net earnings (loss) from self-employment | 14a |
| | b | Gross farming or fishing income | 14b |
| | c | Gross nonfarm income | 14c |
| | 15a | Low-income housing credit (section 42(j)(5)) | 15a |
| | b | Low-income housing credit (other) | 15b |
| Foreign Transactions | c | Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c |
| | d | Other rental real estate credits (see instructions) Type ▶ | 15d |
| | e | Other rental credits (see instructions) Type ▶ | 15e |
| | f | Other credits (see instructions) Type ▶ | 15f |
| | 16a | Name of country or U.S. possession ▶ | 16a |
| | b | Gross income from all sources | 16b |
| | c | Gross income sourced at partner level | 16c |
| | d | Foreign gross income sourced at partnership level | |
| | e | Passive category ▶ General category ▶ f Other (attach statement) ▶ | 16f |
| | g | Deductions allocated and apportioned at partner level | |
| h | Interest expense ▶ h Other ▶ | 16h | |
| Alternative Minimum Tax (AMT) Items | i | Deductions allocated and apportioned at partnership level to foreign source income | |
| | j | Passive category ▶ j General category ▶ k Other (attach statement) ▶ | 16k |
| | l | Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l |
| | m | Reduction in taxes available for credit (attach statement) | 16m |
| | n | Other foreign tax information (attach statement) | |
| | 17a | Post-1986 depreciation adjustment | 17a |
| | b | Adjusted gain or loss | 17b |
| | c | Depletion (other than oil and gas) | 17c |
| Other Information | d | Oil, gas, and geothermal properties—gross income | 17d |
| | e | Oil, gas, and geothermal properties—deductions | 17e |
| | f | Other AMT items (attach statement) | 17f |
| | 18a | Tax-exempt interest income | 18a |
| | b | Other tax-exempt income | 18b |
| | c | Nondeductible expenses | 18c |
| | 19a | Distributions of cash and marketable securities | 19a |
| | b | Distributions of other property | 19b |
| | 20a | Investment income | 20a |
| | b | Investment expenses | 20b |
| | c | Other items and amounts (attach statement) | |

Schedule L **Balance Sheets per Books.** (Not required if Item G9, page 1, is answered "Yes.")

| | | Beginning of tax year | | End of tax year | |
|--------------------------------|---|-----------------------|-----|-----------------|-----|
| | | (a) | (b) | (c) | (d) |
| Assets | | | | | |
| 1 | Cash | | | | |
| 2a | Trade notes and accounts receivable | | | | |
| b | Less allowance for bad debts | | | | |
| 3 | Inventories | | | | |
| 4 | U.S. government obligations | | | | |
| 5 | Tax-exempt securities | | | | |
| 6 | Other current assets (attach statement) | | | | |
| 7a | Loans to partners | | | | |
| b | Mortgage and real estate loans | | | | |
| 8 | Other investments (attach statement) | | | | |
| 9a | Buildings and other depreciable assets | | | | |
| b | Less accumulated depreciation | | | | |
| 10a | Depletable assets | | | | |
| b | Less accumulated depletion | | | | |
| 11 | Land (net of any amortization) | | | | |
| 12a | Intangible assets (amortizable only) | | | | |
| b | Less accumulated amortization | | | | |
| 13 | Other assets (attach statement) | | | | |
| 14 | Total assets | | | | |
| Liabilities and Capital | | | | | |
| 15 | Accounts payable | | | | |
| 16 | Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 | Other current liabilities (attach statement) | | | | |
| 18 | All nonrecourse loans | | | | |
| 19 | Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 | Other liabilities (attach statement) | | | | |
| 21 | Partners' capital accounts | | | | |
| 22 | Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|--------------------------------------|---------------------------------|---------------------------|
| 1 Total U.S. assets | | |
| 2 Total foreign assets: | | |
| a Passive category | | |
| b General category | | |
| c Other (attach statement) | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|---|--|--|--|
| 1 Net income (loss) per books | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | a Tax-exempt interest \$ | |
| 3 Guaranteed payments (other than health insurance) | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | a Depreciation \$ | |
| a Depreciation \$ | | | |
| b Travel and entertainment \$ | | 8 Add lines 6 and 7 | |
| 5 Add lines 1 through 4 | | 9 Income (loss). Subtract line 8 from line 5 | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|---------------------------------------|--|---|--|
| 1 Balance at beginning of year | | 6 Distributions: a Cash | |
| 2 Capital contributed: | | b Property | |
| a Cash | | 7 Other decreases (itemize): | |
| b Property | | | |
| 3 Net income (loss) per books | | | |
| 4 Other increases (itemize): | | 8 Add lines 6 and 7 | |
| | | 9 Balance at end of year. Subtract line 8 from line 5 | |
| 5 Add lines 1 through 4 | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U.S. person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return | (d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return) |
|---|------------------------------------|---|--|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year). See instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year). See instructions | | | | |

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service
Name of transferor**Transfer of Property to a Foreign Partnership**
(under section 6038B)

▶ Attach to Form 8865. See Instructions for Form 8865.

OMB No. 1545-1668

2011

THE ANN D. ROMNEY BLIND TRUST

Name of foreign partnership

Filer's identifying number

GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP

Part I Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | VARIOUS | | 296,471 | | | | .038280 |
| Marketable securities | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Inventory | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Intangible property | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Other property | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Supplemental Information Required To Be Reported (see instructions):**Part II** Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?▶ ☐ Yes ☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form **5471**

(Rev. December 2011)

Department of the Treasury
Internal Revenue Service**Information Return of U.S. Persons With Respect
To Certain Foreign Corporations**

▶ See separate instructions.

Information furnished for the foreign corporation's annual accounting period (tax year required by
section 898) (see instructions) beginning 01/01/2011, and ending 12/31/2011

OMB No. 1545-0704

Attachment
Sequence No. **121**

Name of person filing this return

THE ANN D. ROMNEY BLIND TRUST, BRAD MALT, ROPES & GRAY LLP**A Identifying number**

Number, street, and room or suite no. (or P.O. box number if mail is not delivered to street address)

PRUDENTIAL TOWER, 800 BOYLSTON ST.

City or town, state, and ZIP code

BOSTON, MA 02199**B Category of filer** (See instructions. Check applicable box(es)):1 (repealed) 2 ☐ 3 ☐ 4 ☒ 5 ☒**C** Enter the total percentage of the foreign corporation's voting stock
you owned at the end of its annual accounting period 100.0000%Filer's tax year beginning 01/01/2011, and ending 12/31/2011**D** Person(s) on whose behalf this information return is filed:

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|--------------------------|--------------------------|------------------------|-------------------------------------|--------------------------|--------------------------|
| | | | Shareholder | Officer | Director |
| <u>WILLARD M. ROMNEY</u> | <u>BELMONT, MA 02478</u> | <u>[REDACTED]</u> | <input checked="" type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| <u>ANN D. ROMNEY</u> | <u>BELMONT, MA 02478</u> | <u>[REDACTED]</u> | <input checked="" type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |

Important: Fill in all applicable lines and schedules. All information **must** be in English. All amounts **must** be stated in
U.S. dollars unless otherwise indicated.**1a** Name and address of foreign corporationSANKATY HIGH YIELD ASSET INVESTORS LTD.
C/O QUORUM INTERNATIONAL LTD. 31 CHURCH ST
HAMILTON, HM BD**b(1)** Employer identification number, if anyN/A**b(2)** Reference ID number (see instructions)BERMUDA**c** Country under whose laws incorporated

| d Date of incorporation | e Principal place of business | f Principal business activity code number | g Principal business activity | h Functional currency |
|-------------------------|-------------------------------|--|-------------------------------|-----------------------|
| <u>10/09/1997</u> | <u>BD</u> | <u>5511</u> | <u>INVESTMENT HOLD</u> | <u>USD</u> |

2 Provide the following information for the foreign corporation's accounting period stated above.**a** Name, address, and identifying number of branch office or agent (if any)
in the United States**b** If a U.S. income tax return was filed, enter:

(i) Taxable income or (loss)

(ii) U.S. income tax paid
(after all credits)**c** Name and address of foreign corporation's statutory or resident agent in
country of incorporation**d** Name and address (including corporate department, if applicable) of
person (or persons) with custody of the books and records of the foreign
corporation, and the location of such books and records, if different**Schedule A Stock of the Foreign Corporation**

| (a) Description of each class of stock | (b) Number of shares issued and outstanding | |
|--|--|---|
| | (i) Beginning of annual accounting period | (ii) End of annual accounting period |
| <u>COMMON</u> | <u>12,000.</u> | <u>12,000.</u> |
| | | |
| | | |

For Paperwork Reduction Act Notice, see instructions.

Form **5471** (Rev. 12-2011)

| (a) Name, address, and identifying number of shareholder | (b) Description of each class of stock held by shareholder. Note: This description should match the corresponding description entered in Schedule A, column (a). | (c) Number of shares held at beginning of annual accounting period | (d) Number of shares held at end of annual accounting period | (e) Pro rata share of subpart F income (enter as a percentage) |
|--|---|--|--|--|
| THE ANN D. ROMNEY BLIND TRUST PRUDENTIAL TOWER, 800 BOYLSTON ST BOSTON, MA 02199 [REDACTED] | COMMON | 12,000. | 12,000. | 100.00000 |
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Important: Report all information in functional currency in accordance with U.S. GAAP. Also, report each amount in U.S. dollars translated from functional currency (using GAAP translation rules). However, if the functional currency is the U.S. dollar, complete only the U.S. Dollars column. See instructions for special rules for DASTM corporations.

| | | Functional Currency | U.S. Dollars |
|--|--|---------------------|--------------|
| Income | 1 a Gross receipts or sales | 1 a | |
| | b Returns and allowances | 1 b | |
| | c Subtract line 1b from line 1a | 1 c | |
| | 2 Cost of goods sold | 2 | |
| | 3 Gross profit (subtract line 2 from line 1c) | 3 | |
| | 4 Dividends | 4 | 16. |
| | 5 Interest | 5 | 125. |
| | 6 a Gross rents | 6 a | |
| | b Gross royalties and license fees | 6 b | |
| 7 Net gain or (loss) on sale of capital assets | 7 | 2, 261. | |
| 8 Other income (attach schedule) | 8 | 320. | |
| 9 Total income (add lines 3 through 8) | 9 | 2, 722. | |
| Deductions | 10 Compensation not deducted elsewhere | 10 | |
| | 11 a Rents | 11 a | |
| | b Royalties and license fees | 11 b | |
| | 12 Interest | 12 | |
| | 13 Depreciation not deducted elsewhere | 13 | |
| | 14 Depletion | 14 | |
| | 15 Taxes (exclude provision for income, war profits, and excess profits taxes) | 15 | |
| | 16 Other deductions (attach schedule - exclude provision for income, war profits, and excess profits taxes) | 16 | |
| | 17 Total deductions (add lines 10 through 16) | 17 | |
| Net Income | 18 Net income or (loss) before extraordinary items, prior period adjustments, and the provision for income, war profits, and excess profits taxes (subtract line 17 from line 9) | 18 | 2, 722. |
| | 19 Extraordinary items and prior period adjustments (see instructions) | 19 | |
| | 20 Provision for income, war profits, and excess profits taxes (see instructions) | 20 | |
| | 21 Current year net income or (loss) per books (combine lines 18 through 20) | 21 | 2, 722. |

Schedule E Income, War Profits, and Excess Profits Taxes Paid or Accrued (see instructions)

| | (a) Name of country or U.S. possession | Amount of tax | | |
|---|---|----------------------------|------------------------|------------------------|
| | | (b) In foreign currency | (c) Conversion rate | (d) In U.S. dollars |
| 1 | U.S. | | | |
| 2 | US | | | NONE |
| 3 | | | | |
| 4 | | | | |
| 5 | | | | |
| 6 | | | | |
| 7 | | | | |
| 8 | Total | | | NONE |

Schedule F Balance Sheet

Important: Report all amounts in U.S. dollars prepared and translated in accordance with U.S. GAAP. See instructions for an exception for DASTM corporations.

| Assets | | (a) Beginning of annual accounting period | (b) End of annual accounting period |
|---|---|---|---|
| 1 | Cash | 1 | |
| 2a | Trade notes and accounts receivable | 2a | |
| b | Less allowance for bad debts | 2b () () | |
| 3 | Inventories | 3 | |
| 4 | Other current assets (attach schedule) | 4 | |
| 5 | Loans to shareholders and other related persons | 5 | |
| 6 | Investment in subsidiaries (attach schedule) | 6 | |
| 7 | Other investments (attach schedule) | 7 10,432. | 13,154. |
| 8a | Buildings and other depreciable assets | 8a | |
| b | Less accumulated depreciation | 8b () () | |
| 9a | Depletable assets | 9a | |
| b | Less accumulated depletion | 9b () () | |
| 10 | Land (net of any amortization) | 10 | |
| 11 | Intangible assets: | | |
| a | Goodwill | 11a | |
| b | Organization costs | 11b | |
| c | Patents, trademarks, and other intangible assets | 11c | |
| d | Less accumulated amortization for lines 11a, b, and c | 11d () () | |
| 12 | Other assets (attach schedule) | 12 | |
| 13 | Total assets | 13 10,432. | 13,154. |
| Liabilities and Shareholders' Equity | | | |
| 14 | Accounts payable | 14 | |
| 15 | Other current liabilities (attach schedule) | 15 | |
| 16 | Loans from shareholders and other related persons | 16 | |
| 17 | Other liabilities (attach schedule) | 17 | |
| 18 | Capital stock: | | |
| a | Preferred stock | 18a | |
| b | Common stock | 18b 12,000. | 12,000. |
| 19 | Paid-in or capital surplus (attach reconciliation) | 19 | |
| 20 | Retained earnings | 20 -1,568. | 1,154. |
| 21 | Less cost of treasury stock | 21 () () | |
| 22 | Total liabilities and shareholders' equity | 22 10,432. | 13,154. |

Schedule G Other Information

- | | Yes | No |
|---|--------------------------|-------------------------------------|
| 1 During the tax year, did the foreign corporation own at least a 10% interest, directly or indirectly, in any foreign partnership? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| If "Yes," see the instructions for required attachment. | | |
| 2 During the tax year, did the foreign corporation own an interest in any trust? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| 3 During the tax year, did the foreign corporation own any foreign entities that were disregarded as entities separate from their owners under Regulations sections 301.7701-2 and 301.7701-3 (see instructions)? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| If "Yes," you are generally required to attach Form 8858 for each entity (see instructions). | | |
| 4 During the tax year, was the foreign corporation a participant in any cost sharing arrangement? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| 5 During the course of the tax year, did the foreign corporation become a participant in any cost sharing arrangement? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |

Schedule H Current Earnings and Profits (see instructions)**Important:** Enter the amounts on lines 1 through 5c in *functional* currency.

- | | | |
|--|----------------------|-------------------------|
| 1 Current year net income or (loss) per foreign books of account | 1 | 2,722. |
| 2 Net adjustments made to line 1 to determine current earnings and profits according to U.S. financial and tax accounting standards (see instructions): | | |
| | Net Additions | Net Subtractions |
| a Capital gains or losses | | |
| b Depreciation and amortization | | |
| c Depletion | | |
| d Investment or incentive allowance | | |
| e Charges to statutory reserves | | |
| f Inventory adjustments | | |
| g Taxes | | |
| h Other (attach schedule). | | |
| 3 Total net additions | | |
| 4 Total net subtractions | | |
| 5a Current earnings and profits (line 1 plus line 3 minus line 4) | 5a | 2,722. |
| b DASTM gain or (loss) for foreign corporations that use DASTM (see instructions) | 5b | |
| c Combine lines 5a and 5b | 5c | 2,722. |
| d Current earnings and profits in U.S. dollars (line 5c translated at the appropriate exchange rate as defined in section 989(b) and the related regulations (see instructions)) | 5d | |
- Enter exchange rate used for line 5d ▶

Schedule I Summary of Shareholder's Income From Foreign Corporation (see instructions)

- | | | |
|---|----------|--------|
| 1 Subpart F income (line 38b, Worksheet A in the instructions). | 1 | 2,722. |
| 2 Earnings invested in U.S. property (line 17, Worksheet B in the instructions). | 2 | |
| 3 Previously excluded subpart F income withdrawn from qualified investments (line 6b, Worksheet C in the instructions) | 3 | NONE |
| 4 Previously excluded export trade income withdrawn from investment in export trade assets (line 7b, Worksheet D in the instructions) | 4 | |
| 5 Factoring income | 5 | |
| 6 Total of lines 1 through 5. Enter here and on your income tax return. See instructions | 6 | 2,722. |
| 7 Dividends received (translated at spot rate on payment date under section 989(b)(1)) | 7 | |
| 8 Exchange gain or (loss) on a distribution of previously taxed income | 8 | |
-
- | | Yes | No |
|--|--------------------------|-------------------------------------|
| • Was any income of the foreign corporation blocked? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| • Did any such income become unblocked during the tax year (see section 964(b))? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
- If the answer to either question is "Yes," attach an explanation.

**SCHEDULE J
(Form 5471)**

(Rev. December 2005)
Department of the Treasury
Internal Revenue Service

**Accumulated Earnings and Profits (E&P)
of Controlled Foreign Corporation**

▶ Attach to Form 5471. See Instructions for Form 5471.

OMB No. 1545-0704

Name of person filing Form 5471

THE ANN D. ROMNEY BLIND TRUST,

Name of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS

Identifying number

| Important. Enter amounts in functional currency. | (a) Post-1986 Undistributed Earnings (post-86 section 959(c)(3) balance) | (b) Pre-1987 E&P Not Previously Taxed (pre-87 section 959(c)(3) balance) | (c) Previously Taxed E&P (see instructions) (sections 959(c)(1) and (2) balances) | | (d) Total Section 964(a) E&P (combine columns (a), (b), and (c)) |
|--|--|--|---|---|--|
| | | | (i) Earnings Invested in U.S. Property | (ii) Earnings Invested in Excess Passive Assets | |
| 1 Balance at beginning of year | -14,934. | | | | -1,568. |
| 2a Current year E&P | 2,722. | | | | |
| b Current year deficit in E&P | | | | | |
| 3 Total current and accumulated E&P not previously taxed (line 1 plus line 2a or line 1 minus line 2b) | -12,212. | | | | |
| 4 Amounts included under section 951(a) or reclassified under section 959(c) in current year | 2,722. | | | 2,722. | |
| 5a Actual distributions or reclassifications of previously taxed E&P | | | | | |
| b Actual distributions of nonpreviously taxed E&P | | | | | |
| 6a Balance of previously taxed E&P at end of year (line 1 plus line 4, minus line 5a) | | | | 16,088. | |
| b Balance of E&P not previously taxed at end of year (line 3 minus line 4, minus line 5b) | -14,934. | | | | |
| 7 Balance at end of year. (Enter amount from line 6a or line 6b, whichever is applicable.) | -14,934. | | | 16,088. | 1,154. |

For Paperwork Reduction Act Notice, see the Instructions for Form 5471.

Schedule J (Form 5471) (Rev. 12-2005)

Transactions Between Controlled Foreign Corporation
and Shareholders or Other Related Persons

OMB No. 1545-0704

▶ Attach to Form 5471. See Instructions for Form 5471.

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,

Name of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS

Important: Complete a **separate** Schedule M for each controlled foreign corporation. Enter the totals for each type of transaction that occurred during the annual accounting period between the foreign corporation and the persons listed in columns (b) through (f). All amounts must be stated in U.S. dollars translated from functional currency at the average exchange rate for the foreign corporation's tax year. See instructions.

Enter the relevant functional currency and the exchange rate used throughout this schedule ▶

| (a) Transactions of foreign corporation | (b) U.S. person filing this return | (c) Any domestic corporation or partnership controlled by U.S. person filing this return | (d) Any other foreign corporation or partnership controlled by U.S. person filing this return | (e) 10% or more U.S. shareholder of controlled foreign corporation (other than the U.S. person filing this return) | (f) 10% or more U.S. shareholder of any corporation controlling the foreign corporation |
|---|------------------------------------|--|---|--|---|
| 1 Sales of stock in trade (inventory) | | | | | |
| 2 Sales of tangible property other than stock in trade | | | | | |
| 3 Sales of property rights (patents, trademarks, etc.) . . . | | | | | |
| 4 Platform contribution transaction payments received | | | | | |
| 5 Cost sharing transaction payments received | | | | | |
| 6 Compensation received for technical, managerial, engineering, construction, or like services . . | | | | | |
| 7 Commissions received | | | | | |
| 8 Rents, royalties, and license fees received | | | | | |
| 9 Dividends received (exclude deemed distributions under subpart F and distributions of previously taxed income). . . . | | | | | |
| 10 Interest received. | | | | | |
| 11 Premiums received for insurance or reinsurance | | | | | |
| 12 Add lines 1 through 11 | | | | | |
| 13 Purchases of stock in trade (inventory) | | | | | |
| 14 Purchases of tangible property other than stock in trade. . . . | | | | | |
| 15 Purchases of property rights (patents, trademarks, etc.) . . . | | | | | |
| 16 Platform contribution transaction payments paid | | | | | |
| 17 Cost sharing transaction payments paid | | | | | |
| 18 Compensation paid for technical, managerial, engineering, construction, or like services . . | | | | | |
| 19 Commissions paid | | | | | |
| 20 Rents, royalties, and license fees paid | | | | | |
| 21 Dividends paid | | | | | |
| 22 Interest paid | | | | | |
| 23 Premiums paid for insurance or reinsurance | | | | | |
| 24 Add lines 13 through 23. . . . | | | | | |
| 25 Amounts borrowed (enter the maximum loan balance during the year) - see instructions . . . | | | | | |
| 26 Amounts loaned (enter the maximum loan balance during the year) - see instructions . . . | | | | | |

For Paperwork Reduction Act Notice, see the Instructions for Form 5471.

Schedule M (Form 5471) (Rev. 12-2010)

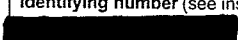
**Return by a U.S. Transferor of Property
to a Foreign Corporation**

OMB No. 1545-0026

Attachment
Sequence No. **128**

▶ Attach to your income tax return for the year of the transfer or distribution.

Part I U.S. Transferor Information (see instructions)

Name of transferor **THE ANN D. ROMNEY BLIND TRUST** Identifying number (see instructions) 

- 1** If the transferor was a corporation, complete questions 1a through 1d.
- a** If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No
- b** Did the transferor remain in existence after the transfer? ☐ Yes ☐ No
- If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| | |
| | |
| | |
| | |
| | |
| | |
| | |


- c** If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No
- If not, list the name and employer identification number (EIN) of the parent corporation:

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

- d** Have basis adjustments under section 367(a)(5) been made? ☐ Yes ☐ No

- 2** If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), complete questions 2a through 2d.
- a** List the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|---------------------|--------------------|
| | |

BROOKSIDE CAPITAL INVESTORS, L.P. 

- b** Did the partner pick up its pro rata share of gain on the transfer of partnership assets? ☐ Yes ☐ No N/A
- c** Is the partner disposing of its **entire** interest in the partnership? ☐ Yes ☒ No
- d** Is the partner disposing of an interest in a limited partnership that is regularly traded on an established securities market? ☐ Yes ☐ No N/A

Part II Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) **MICHAEL KORS HLDG LTD** **4** Identifying number, if any N/A

5 Address (including country) **BRITISH VIRGIN ISLANDS**

6 Country code of country of incorporation or organization (see instructions) **VI**

7 Foreign law characterization (see instructions) **CORPORATION**

- 8** Is the transferee foreign corporation a controlled foreign corporation? ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see separate instructions.

Part III Information Regarding Transfer of Property (see instructions)

| Type of property | (a) Date of transfer | (b) Description of property | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Gain recognized on transfer |
|--|-------------------------|--------------------------------|--|----------------------------|------------------------------------|
| Cash | VARIOUS | | 114,009 | | |
| Stock and securities | | | | | |
| Installment obligations, account receivables or similar property | | | | | |
| Foreign currency or other property denominated in foreign currency | | | | | |
| Inventory | | | | | |
| Assets subject to depreciation recapture (see Temp. Regs. sec. 1.367(a)-4T(b)) | | | | | |
| Tangible property used in trade or business not listed under another category | | | | | |
| Intangible property | | | | | |
| Property to be leased (as described in final and temp. Regs. sec. 1.367(a)-4(c)) | | | | | |
| Property to be sold (as described in Temp. Regs. sec. 1.367(a)-4T(d)) | | | | | |
| Transfers of oil and gas working interests (as described in Temp. Regs. sec. 1.367(a)-4T(e)) | | | | | |
| Other property | | | | | |

Supplemental Information Required To Be Reported (see instructions):

Part IV Additional Information Regarding Transfer of Property (see instructions)

9 Enter the transferor's interest in the foreign transferee corporation before and after the transfer:

(a) Before VARIOUS% (b) After VARIOUS%

10 Type of nonrecognition transaction (see instructions) ► SECTION 351

11 Indicate whether any transfer reported in Part III is subject to any of the following:

- | | |
|--|---|
| a Gain recognition under section 904(f)(3) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b Gain recognition under section 904(f)(5)(F) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c Recapture under section 1503(d) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d Exchange gain under section 987 | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No

13 Indicate whether the transferor was required to recognize income under final and temporary Regulations sections 1.367(a)-4 through 1.367(a)-6 for any of the following:

- | | |
|---|---|
| a Tainted property | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b Depreciation recapture | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c Branch loss recapture | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d Any other income recognition provision contained in the above-referenced regulations | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

14 Did the transferor transfer assets which qualify for the trade or business exception under section 367(a)(3)? ☐ Yes ☒ No

15a Did the transferor transfer foreign goodwill or going concern value as defined in Temporary Regulations section 1.367(a)-1T(d)(5)(iii)? ☐ Yes ☒ No

b If the answer to line 15a is "Yes," enter the amount of foreign goodwill or going concern value transferred ► \$ _____

16 Was cash the only property transferred? ☒ Yes ☐ No

17a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No

b If "Yes," describe the nature of the rights to the intangible property that was transferred as a result of the transaction:

Form **8283**

(Rev. December 2006)

Department of the Treasury
Internal Revenue Service**Noncash Charitable Contributions**▶ Attach to your tax return if you claimed a total deduction
of over \$500 for all contributed property.

▶ See separate instructions.

OMB No. 1545-0908

Attachment
Sequence No. **155**

Name(s) shown on your income tax return

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number

Note. Figure the amount of your contribution deduction before completing this form. See your tax return instructions.**Section A. Donated Property of \$5,000 or Less and Certain Publicly Traded Securities** - List in this section only items (or groups of similar items) for which you claimed a deduction of \$5,000 or less. Also, list certain publicly traded securities even if the deduction is more than \$5,000 (see instructions).**Part I Information on Donated Property** - If you need more space, attach a statement.

| 1 | (a) Name and address of the donee organization | (b) Description of donated property (For a donated vehicle, enter the year, make, model, condition, and mileage, and attach Form 1098-C if required.) |
|---|--|--|
| A | THE TYLER FOUNDATION BOSTON, MA 02199 | 7,243 SHS SENSATA STOCK VIA TRUST |
| B | THE TYLER FOUNDATION BOSTON, MA 02199 | 19,799 SHS WARNER CHILCOTT VIA TRUST |
| C | THE TYLER FOUNDATION BOSTON, MA 02199 | 8,600 SHS DUNKIN BRANDS VIA TRUST |
| D | | |
| E | | |

Note. If the amount you claimed as a deduction for an item is \$500 or less, you do not have to complete columns (d), (e), and (f).

| | (c) Date of the contribution | (d) Date acquired by donor (mo., yr.) | (e) How acquired by donor | (f) Donor's cost or adjusted basis | (g) Fair market value (see instructions) | (h) Method used to determine the fair market value |
|---|------------------------------|---------------------------------------|---------------------------|------------------------------------|--|--|
| A | 02/17/2011 | VARIOUS | PSHIP DIST | | 232,863. | TR REG #20.2031-2 |
| B | 03/10/2011 | VARIOUS | PSHIP DIST | | 468,840. | TR REG #20-2031-2 |
| C | 11/16/2011 | VARIOUS | PSHIP DIST | | 218,870. | TR REG #20-2031-2 |
| D | | | | | | |
| E | | | | | | |

Part II Partial Interests and Restricted Use Property - Complete lines 2a through 2e if you gave less than an entire interest in a property listed in Part I. Complete lines 3a through 3c if the conditions were placed on a contribution listed in Part I; also attach the required statement (see instructions).**2a** Enter the letter from Part I that identifies the property for which you gave less than an entire interest ▶
If Part II applies to more than one property, attach a separate statement.**b** Total amount claimed as a deduction for the property listed in Part I: (1) For this tax year ▶
(2) For any prior tax years ▶**c** Name and address of each organization to which any such contribution was made in a prior year (complete only if different from the donee organization above):

Name of charitable organization (donee)

Address (number, street, and room or suite no.)

City or town, state, and ZIP code

d For tangible property, enter the place where the property is located or kept ▶**e** Name of any person, other than the donee organization, having actual possession of the property ▶**3a** Is there a restriction, either temporary or permanent, on the donee's right to use or dispose of the donated property?

| Yes | No |
|-----|----|
|-----|----|

b Did you give to anyone (other than the donee organization or another organization participating with the donee organization in cooperative fundraising) the right to the income from the donated property or to the possession of the property, including the right to vote donated securities, to acquire the property by purchase or otherwise, or to designate the person having such income, possession, or right to acquire?**c** Is there a restriction limiting the donated property for a particular use?

Name(s) shown on your income tax return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Section B. Donated Property Over \$5,000 (Except Certain Publicly Traded Securities) - List in this section only items (or groups of similar items) for which you claimed a deduction of more than \$5,000 per item or group (except contributions of certain publicly traded securities reported in Section A). An appraisal is generally required for property listed in Section B (see instructions).**Part I Information on Donated Property** - To be completed by the taxpayer and/or the appraiser.**4** Check the box that describes the type of property donated:

| | | |
|--|--|-------------------------------------|
| <input type="checkbox"/> Art* (contribution of \$20,000 or more) | <input type="checkbox"/> Qualified Conservation Contribution | <input type="checkbox"/> Equipment |
| <input type="checkbox"/> Art* (contribution of less than \$20,000) | <input type="checkbox"/> Other Real Estate | <input type="checkbox"/> Securities |
| <input type="checkbox"/> Collectibles** | <input type="checkbox"/> Intellectual Property | <input type="checkbox"/> Other |

*Art includes paintings, sculptures, watercolors, prints, drawings, ceramics, antiques, decorative arts, textiles, carpets, silver, rare manuscripts, historical memorabilia, and other similar objects.

**Collectibles include coins, stamps, books, gems, jewelry, sports memorabilia, dolls, etc., but not art as defined above.

Note: In certain cases, you must attach a qualified appraisal of the property. See instructions.

| 5 (a) Description of donated property (if you need more space, attach a separate statement) | | (b) If tangible property was donated, give a brief summary of the overall physical condition of the property at the time of the gift | (c) Appraised fair market value |
|---|--|--|---------------------------------|
| A | | | |
| B | | | |
| C | | | |
| D | | | |

| (d) Date acquired by donor (mo., yr.) | (e) How acquired by donor | (f) Donor's cost or adjusted basis | (g) For bargain sales, enter amount received | See instructions | |
|---------------------------------------|---------------------------|------------------------------------|--|-----------------------------------|---|
| | | | | (h) Amount claimed as a deduction | (i) Average trading price of securities |
| A | | | | | |
| B | | | | | |
| C | | | | | |
| D | | | | | |

Part II Taxpayer (Donor) Statement - List each item included in Part I above that the appraisal identifies as having a value of \$500 or less. See instructions.

I declare that the following item(s) included in Part I above has to the best of my knowledge and belief an appraised value of not more than \$500 (per item). Enter identifying letter from Part I and describe the specific item. See instructions. ▶

Signature of taxpayer (donor) ▶

Date ▶

Part III Declaration of Appraiser

I declare that I am not the donor, the donee, a party to the transaction in which the donor acquired the property, employed by, or related to any of the foregoing persons, or married to any person who is related to any of the foregoing persons. And, if regularly used by the donor, donee, or party to the transaction, I performed the majority of my appraisals during my tax year for other persons.

Also, I declare that I hold myself out to the public as an appraiser or perform appraisals on a regular basis; and that because of my qualifications as described in the appraisal, I am qualified to make appraisals of the type of property being valued. I certify that the appraisal fees were not based on a percentage of the appraised property value. Furthermore, I understand that a false or fraudulent overstatement of the property value as described in the qualified appraisal or this Form 8283 may subject me to the penalty under section 6701(a) (aiding and abetting the understatement of tax liability). In addition, I understand that a substantial or gross valuation misstatement resulting from the appraisal of the value of the property that I know, or reasonably should know, would be used in connection with a return or claim for refund, may subject me to the penalty under section 6695A. I affirm that I have not been barred from presenting evidence or testimony by the Office of Professional Responsibility.

Sign**Here**

Signature ▶

Title ▶

Date ▶

Business address (including room or suite no.)

Identifying number

City or town, state, and ZIP code

Part IV Donee Acknowledgment - To be completed by the charitable organization.

This charitable organization acknowledges that it is a qualified organization under section 170(c) and that it received the donated property as described in Section B, Part I, above on the following date ▶

Furthermore, this organization affirms that in the event it sells, exchanges, or otherwise disposes of the property described in Section B, Part I (or any portion thereof) within 3 years after the date of receipt, it will file Form 8282, Donee Information Return, with the IRS and give the donor a copy of that form. This acknowledgment does not represent agreement with the claimed fair market value.

Does the organization intend to use the property for an unrelated use? ▶ ☐ Yes ☐ No

Name of charitable organization (donee)

Employer identification number

Address (number, street, and room or suite no.)

City or town, state, and ZIP code

Authorized signature

Title

Date

Preparer Explanation for Not Filing Electronically

OMB No. 1545-2200

▶ Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.

Attachment
Sequence No. **173**

Name(s) on tax return

WILLARD M ROMNEY & ANN D ROMNEY

Taxpayer's identifying number

Three out of four taxpayers now use IRS e-file. Go to www.irs.gov/efile for details on using IRS e-file. The benefits of electronic filing include the following.

- Faster refunds
- More accurate returns
- Secure transmissions
- Easier filing method
- E-payment options
- Receipt acknowledged

Check the applicable box to indicate the reason this return is not being filed electronically. Do not check more than one box.

1 ☒ Taxpayer chose to file this return on paper.

2 ☐ The preparer received a waiver from the requirement to electronically file the tax return.

Waiver Reference Number _____ Approval Letter Date _____

3 ☐ The preparer is a member of a recognized religious group that is conscientiously opposed to filing electronically.

4 ☐ This return was rejected by IRS *e-file* and the reject condition could not be resolved.

Reject code: _____ Number of attempts to resolve reject: _____

5 ☐ The preparer's e-file software package does not support Form _____ or Schedule _____ attached to this return.

6 Check the box that applies and provide additional information if requested.

a ☐ The preparer is ineligible to file electronically because IRS *e-file* does not accept foreign preparers without social security numbers who live and work abroad.

b ☐ The preparer is ineligible to participate in IRS *e-file*.

c ☐ Other: Describe below the circumstances that prevented the preparer from filing this return electronically.

Statement of Specified Foreign Financial Assets

OMB No. 1545-2195

Attachment
Sequence No. 175

► See separate instructions

► Attach to your tax return

If you have attached additional sheets, check here ☒

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Number, street, and room or suite no. (if a P.O. box, see instructions)

City or town, province or state, and country (including postal code)

BELMONT, MA 02478

For tax year beginning JANUARY 01, 2011, and ending DECEMBER 31, 2011

Note. All information must be in English. Show all amounts in U.S. dollars. Show currency conversion rates in Part I, line 6(2), or Part II, line 6(2).

Type of filer

a Specified individual (1) ☒ Married filing a joint return (2) ☐ Other individual

b Specified domestic entity (1) ☐ Partnership (2) ☐ Corporation (3) ☐ Trust (4) ☐ Estate

Check this box if this is an original, amended, or supplemental Form 8938 for attachment to a previously filed return ☐

Part I Foreign Deposit and Custodial Accounts (see instructions)

If you have more than one account to report, attach a continuation sheet with the same information for each additional account (see instructions).

| | | | | | |
|---|--|--|---|---|-------------------------------------|
| 1 | Type of account | <input type="checkbox"/> Deposit | <input type="checkbox"/> Custodial | 2 | Account number or other designation |
| 3 | Check all that apply | a <input type="checkbox"/> Account opened during tax year | b <input type="checkbox"/> Account closed during tax year | | |
| | | c <input type="checkbox"/> Account jointly owned with spouse | d <input type="checkbox"/> No tax item reported in Part III with respect to this asset | | |
| 4 | Maximum value of account during tax year | \$ | | | |
| 5 | Did you use a foreign currency exchange rate to convert the value of the account into U.S. dollars? | <input type="checkbox"/> Yes <input type="checkbox"/> No | | | |
| 6 | If you answered "Yes" to line 5, complete all that apply. | | | | |
| | (1) Foreign currency in which account is maintained | (2) Foreign currency exchange rate used to convert to U.S. dollars | (3) Source of exchange rate used if not from U.S. Treasury Financial Management Service | | |
| 7 | Name of financial institution in which account is maintained | | | | |
| 8 | Mailing address of financial institution in which account is maintained. Number, street, and room or suite no. | | | | |
| 9 | City or town, province or state, and country (including postal code) | | | | |

Part II Other Foreign Assets (see instructions)

Note. If you reported specified foreign financial assets on Forms 3520, 3520-A, 5471, 8621, or 8865, you do not have to include the assets on Form 8938. You must complete Part IV. See instructions.

If you have more than one asset to report, attach a continuation sheet with the same information for each additional asset (see instructions).

| | | | |
|------------------------|---|---|--|
| 1 | Description of asset | 2 | Identifying number or other designation |
| SEE ATTACHED STATEMENT | | SEE ATTACHED STATEMENT | |
| 3 | Complete all that apply | | |
| | a Date asset acquired during tax year, if applicable | | |
| | b Date asset disposed of during tax year, if applicable | | |
| | c <input type="checkbox"/> Check if asset jointly owned with spouse | d <input type="checkbox"/> Check if no tax item reported in Part III with respect to this asset | |
| 4 | Maximum value of asset during tax year (check box that applies) | | |
| | a <input type="checkbox"/> \$0 - \$50,000 | b <input type="checkbox"/> \$50,001 - \$100,000 | c <input type="checkbox"/> \$100,001 - \$150,000 |
| | d <input type="checkbox"/> \$150,001 - \$200,000 | | |
| | e If more than \$200,000, list value | \$ | |
| 5 | Did you use a foreign currency exchange rate to convert the value of the asset into U.S. dollars? | | |
| | <input type="checkbox"/> Yes <input type="checkbox"/> No | | |

For Paperwork Reduction Act Notice, see the separate instructions.

Form **8938** (11-2011)

Part II Other Foreign Assets (continued)**6** If you answered "Yes" to line 5, complete all that apply.**(1)** Foreign currency in which asset is denominated**(2)** Foreign currency exchange rate used to convert to U.S. dollars**(3)** Source of exchange rate used if not from U.S. Treasury Financial Management Service**7** If asset reported in Part II, line 1, is stock of a foreign entity or an interest in a foreign entity, report the following information.**a** Name of foreign entity SEE ATTACHED STATEMENT**b** Type of foreign entity **(1)** ☐ Partnership **(2)** ☐ Corporation **(3)** ☐ Trust **(4)** ☐ Estate**c** ☐ Check if foreign entity is a PFIC**d** Mailing address of foreign entity. Number, street, and room or suite no.**e** City or town, province or state, and country (including postal code)**8** If asset reported in Part II, line 1, is not stock of a foreign entity or an interest in a foreign entity, enter the following information for the asset.**Note.** If this asset has more than one issuer or counterparty, attach a continuation sheet with the same information for each additional issuer or counterparty (see instructions).**a** Name of issuer or counterpartyCheck if information is for ☐ Issuer ☐ Counterparty**b** Type of issuer or counterparty**(1)** ☐ Individual **(2)** ☐ Partnership **(3)** ☐ Corporation **(4)** ☐ Trust **(5)** ☐ Estate**c** Check if issuer or counterparty is a ☐ U.S. person ☐ Foreign person**d** Mailing address of issuer or counterparty. Number, street, and room or suite no.**e** City or town, province or state, and country (including postal code)**Part III Summary of Tax Items Attributable to Specified Foreign Financial Assets (see instructions)**

| Asset Category | Tax item | Amount reported on form or schedule | Where reported | |
|---|-------------------------|-------------------------------------|----------------------------|----------------------------|
| | | | Form and line | Schedule and line* |
| I. Foreign Deposit and Custodial Accounts | a Interest | \$ | | |
| | b Dividends | \$ | | |
| | c Royalties | \$ | | |
| | d Other income | \$ | | |
| | e Gains (losses) | \$ | | |
| | f Deductions | \$ | | |
| | g Credits | \$ | | |
| II. Other Foreign Assets | a Interest | \$ 16,374 | 1040 LN 8A | B LN 4 |
| | b Dividends | \$ 1,450,840 | 1040 LN 9A | B LN 6 |
| | c Royalties | \$ NONE | | |
| | d Other income | \$ 11,612 | 1040 LN 8A, 9A, 13, 17, 21 | B LN 4&6, D LN 12, E LN 37 |
| | e Gains (losses) | \$ 4,517,935 | 1040 LN 13 | D LN 12 |
| | f Deductions | \$ 1,838 | 1040 LN 17, 40 | E LN 37, A LN 23 |
| | g Credits | \$ 721 | 1116 LN 30 | |

Part IV Excepted Specified Foreign Financial Assets (see instructions)

If you reported specified foreign financial assets on the following forms, check the appropriate box(es). Indicate number of forms filed. You do not need to include these assets on Form 8938 for the tax year.

☐ 3520 Number of forms _____
 ☐ 3520-A Number of forms _____
 ☒ 5471 Number of forms 1

☐ 8621 Number of forms _____
 ☒ 8865 Number of forms 2

* All references above related to Form 1040.

Part III

REFER TO FORM 8938

*The highest capital balance during the tax year was used as a reasonable estimate of maximum value based on readily accessible information.

Form **4562****Depreciation and Amortization**
(Including Information on Listed Property)

OMB No. 1545-0172

Department of the Treasury
Internal Revenue Service (99)

▶ See separate instructions.

▶ Attach to your tax return.

2011Attachment
Sequence No. **179**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Business or activity to which this form relates

THE ANN D. ROMNEY BLIND TRUST**Part I Election To Expense Certain Property Under Section 179****Note:** If you have any listed property, complete Part V before you complete Part I.

| | | | |
|----|---|------------------------------|------------------|
| 1 | Maximum amount (see instructions) | 1 | 500,000. |
| 2 | Total cost of section 179 property placed in service (see instructions) | 2 | 2. |
| 3 | Threshold cost of section 179 property before reduction in limitation (see instructions) | 3 | 2,000,000. |
| 4 | Reduction in limitation. Subtract line 3 from line 2. If zero or less, enter -0- | 4 | |
| 5 | Dollar limitation for tax year. Subtract line 4 from line 1. If zero or less, enter -0-. If married filing separately, see instructions | 5 | 500,000. |
| 6 | (a) Description of property | (b) Cost (business use only) | (c) Elected cost |
| | FROM SCHEDULE K-1 | | 2. |
| 7 | Listed property. Enter the amount from line 29 | 7 | |
| 8 | Total elected cost of section 179 property. Add amounts in column (c), lines 6 and 7 | 8 | 2. |
| 9 | Tentative deduction. Enter the smaller of line 5 or line 8 | 9 | 2. |
| 10 | Carryover of disallowed deduction from line 13 of your 2010 Form 4562 | 10 | |
| 11 | Business income limitation. Enter the smaller of business income (not less than zero) or line 5 (see instructions) | 11 | 335,470. |
| 12 | Section 179 expense deduction. Add lines 9 and 10, but do not enter more than line 11 | 12 | 2. |
| 13 | Carryover of disallowed deduction to 2012. Add lines 9 and 10, less line 12 | 13 | |

Note: Do not use Part II or Part III below for listed property. Instead, use Part V.**Part II Special Depreciation Allowance and Other Depreciation (Do not include listed property.) (See instructions.)**

| | | | |
|----|---|----|--|
| 14 | Special depreciation allowance for qualified property (other than listed property) placed in service during the tax year (see instructions) | 14 | |
| 15 | Property subject to section 168(f)(1) election | 15 | |
| 16 | Other depreciation (including ACRS) | 16 | |

Part III MACRS Depreciation (Do not include listed property.) (See instructions.)**Section A**

| | | | |
|----|---|----|--|
| 17 | MACRS deductions for assets placed in service in tax years beginning before 2011 | 17 | |
| 18 | If you are electing to group any assets placed in service during the tax year into one or more general asset accounts, check here | | |

Section B - Assets Placed in Service During 2011 Tax Year Using the General Depreciation System

| (a) Classification of property | (b) Month and year placed in service | (c) Basis for depreciation (business/investment use only - see instructions) | (d) Recovery period | (e) Convention | (f) Method | (g) Depreciation deduction |
|--------------------------------|--------------------------------------|--|---------------------|----------------|------------|----------------------------|
| 19a 3-year property | | | | | | |
| b 5-year property | | | | | | |
| c 7-year property | | | | | | |
| d 10-year property | | | | | | |
| e 15-year property | | | | | | |
| f 20-year property | | | | | | |
| g 25-year property | | | 25 yrs. | | S/L | |
| h Residential rental property | | | 27.5 yrs. | MM | S/L | |
| i Nonresidential real property | | | 27.5 yrs. | MM | S/L | |
| | | | 39 yrs. | MM | S/L | |
| | | | | MM | S/L | |

Section C - Assets Placed in Service During 2011 Tax Year Using the Alternative Depreciation System

| | | | | | | |
|----------------|--|--|---------|----|-----|--|
| 20a Class life | | | | | S/L | |
| b 12-year | | | 12 yrs. | | S/L | |
| c 40-year | | | 40 yrs. | MM | S/L | |

Part IV Summary (See instructions.)

| | | | |
|----|--|----|----|
| 21 | Listed property. Enter amount from line 28 | 21 | |
| 22 | Total. Add amounts from line 12, lines 14 through 17, lines 19 and 20 in column (g), and line 21. Enter here and on the appropriate lines of your return. Partnerships and S corporations - see instructions | 22 | 2. |
| 23 | For assets shown above and placed in service during the current year, enter the portion of the basis attributable to section 263A costs | 23 | |

SUPPLEMENT TO FORM 1040

SOURCES OF COMPENSATION

| OWNER- SHIP | DESCRIPTION | TOTAL WAGES | FEDERAL WITHHELD | SOC. SEC. WITHHELD | MEDICARE WITHHELD |
|----------------|-------------------------------|----------------|---------------------|-----------------------|----------------------|
| | WITHHOLDING - BACKUP FROM K-1 | | 7. | | |

GRAND TOTAL 7.

QUALIFIED DIVIDENDS

QUALIFIED DIVIDENDS FROM FORM 1099

ABBOTT LABORATORIES 188.

TOTAL FORM 1099 QUALIFIED DIVIDENDS 188.

PSHIP, S CORP. & ESTATE/TRUST QUALIFIED DIVIDENDS

| | |
|-------------------------------------|------------|
| THE ANN AND MITT ROMNEY 1995 FAMILY | 1,154,175. |
| THE W. MITT ROMNEY BLIND TRUST | 214,986. |
| THE ANN D. ROMNEY BLIND TRUST | 852,607. |

TOTAL PASS THROUGH QUALIFIED DIVIDENDS 2,221,768.

TOTAL TO 1040, LINE 9B 2,221,956.



SUPPLEMENT TO FORM 1040

SOURCES OF OTHER INCOME

MISC. OTHER INCOME NOT SUBJECT TO S. E. TAX

STATE TAX REFUND WITH NO TAX BENEFIT IN P/Y

-352,905.

LEASE PAYMENT FROM AGUA CALIENTE, LLC

25.

TRAVEL GRANT

1,136.

SUBTOTAL

-351,744.

CANCELLATION OF DEBT FROM SCHEDULE K-1

149,386.

TOTAL TO 1040, LINE 21

-202,358.





SUPPLEMENT TO FORM 1040

=====

BREAKDOWN OF TAX

=====

| | |
|--|------------------------------|
| TAX FROM FORM 1040 | 1,340,806. |
| TAX FROM FORM 1040NR | |
| TAX FROM FORM 8814 | |
| TAX FROM FORM 4972 | |
| TAX FROM RECAPTURE OF EDUCATION CREDIT | |
| TAX FROM FORM 8621 SEC 1291 | 28. |
| TAX DUE TO MAKING A SECTION 962 ELECTION | |
| TOTAL TAX | ----- 1,340,834. ===== |



SUPPLEMENT TO SCHEDULE A

MEDICAL AND DENTAL EXPENSES

HEALTH INSURANCE PREMIUMS

15,211.

TOTAL TO SCHEDULE A, LINE 1

15,211.

INVESTMENT INTEREST EXPENSE

THE ANN AND MITT ROMNEY 1995 FAMILY
INTERCONTINENTAL REAL ESTATE INVEST
THE ANN D. ROMNEY BLIND TRUST

15,938.

524.

40,442.

SUBTOTAL OF INVESTMENT INTEREST EXPENSE

56,904.

LESS: DISALLOWED INVESTMENT INTEREST EXP./FORM 4952

NONE

TOTAL TO SCHEDULE A, LINE 14

56,904.

CASH CONTRIBUTIONS

PARTNERSHIP/S CORPORATION/ESTATE AND TRUST

50% ORGANIZATION(S)

THE ANN AND MITT ROMNEY 1995

36.

THE ANN D. ROMNEY BLIND TRUS

163.

OTHER CASH CONTRIBUTIONS

50% ORGANIZATION(S)

THE CHURCH OF LATTER-DAY SAINTS

1,115,484.

30% ORGANIZATION(S)

THE TYLER FOUNDATION

214,516.

TOTAL CASH CONTRIBUTIONS BEFORE LIMITATION

1,330,199.

CASH CONTRIBUTION LIMITATION

NONE

TOTAL TO SCHEDULE A, LINE 16

1,330,199.



SUPPLEMENT TO SCHEDULE A

=====

NONCASH CHARITABLE CONTRIBUTIONS

| | |
|---|----------|
| NONCASH CONTRIBUTIONS FROM FORM 8283 | 920,573. |
| | ----- |
| TOTAL NONCASH CONTRIBUTIONS BEFORE LIMITATION | 920,573. |
| NONCASH CONTRIBUTION LIMITATION | NONE |
| | ----- |
| TOTAL TO SCHEDULE A, LINE 17 | 920,573. |
| | ===== |

OTHER MISC. DEDUCTIONS SUBJECT TO 2% LIMIT

| | |
|---|------------|
| PARTNERSHIP, S CORPORATION AND ESTATE AND TRUST | 1,106,200. |
| | ----- |
| TOTAL TO SCHEDULE A, LINE 23 | 1,106,200. |
| | ===== |



SUPPLEMENT TO SCHEDULE B

INTEREST INCOME FROM SELLER-FINANCED MORTGAGES

SELLER FINANCED MORT INT

2,177.

TOTAL INT. INC. FROM SELLER-FINANCED MORTGAGES

2,177.

OTHER INTEREST INCOME

MISCELLANEOUS INTEREST INCOME

ACR ENTERPRISES, INC LOAN (ADR)

12,334.

BANK OF AMERICA -

863.

BANK OF AMERICA -

6.

BANK OF AMERICA -

6.

BANK OF AMERICA -

205.

DEPARTMENT OF THE TREASURY

66.

TOTAL

13,480.

PART., S CORP., EST. AND TRUST INTEREST INCOME

THE ANN AND MITT ROMNEY 1995 FAMILY

418,891.

INTERCONTINENTAL REAL ESTATE INVEST

20.

THE W. MITT ROMNEY BLIND TRUST

9,529.

THE ANN D. ROMNEY BLIND TRUST

633,199.

TOTAL

1,061,639.

U. S. GOVERNMENT BONDS AND OTHER OBLIGATION INTEREST INCOME

THE ANN AND MITT ROMNEY 1995 FAMILY

752,576.

THE W. MITT ROMNEY BLIND TRUST

664,045.

THE ANN D. ROMNEY BLIND TRUST

518,858.

TOTAL

1,935,479.

SUPPLEMENT TO SCHEDULE B

TAX-EXEMPT INTEREST FROM PART., S CORP., ESTATE AND TRUST

| | | |
|--------------------------------------|-----------|------------|
| THE ANN AND MITT ROMNEY 1995 FAMILY | 848. | |
| THE ANN D. ROMNEY BLIND TRUST | 481. | |
| | | ----- |
| TOTAL | | 1,329. |
| | | ----- |
| TOTAL GROSS INTEREST INCOME | | 3,014,104. |
| | | ----- |
| LESS: ADJUSTMENTS TO INTEREST INCOME | | |
| | | ----- |
| TAX-EXEMPT INTEREST | (1,329.) | |
| | | ----- |
| SUBTOTAL | (1,329.) | |
| | | |
| NET INTEREST INCOME TO LINE 2 | | 3,012,775. |
| | | ===== |



SUPPLEMENT TO SCHEDULE C

=====

GROSS RECEIPTS OR SALES - SCHEDULE C, LINE 1

=====

BUSINESS NAME: AUTHOR/SPEAKING FEES

| | |
|--------------------------------------|----------|
| HOLTZBRINCK PUBLISHING HOLDINGS LP | 11,475. |
| AMERICAN TALENT GROUP LLC | 178,500. |
| THE NEW YORK TIMES SYNDICATION SALES | 375. |

| | |
|-----------------------------|----------|
| TOTAL TO SCHEDULE C, LINE 1 | 190,350. |
|-----------------------------|----------|

=====



SUPPLEMENT TO SCHEDULE C

GROSS RECEIPTS OR SALES - SCHEDULE C, LINE 1

BUSINESS NAME: DIRECTOR'S FEES

MARRIOTT INTERNATIONAL

260,390.

TOTAL TO SCHEDULE C, LINE 1

260,390.

SUPPLEMENT TO SCHEDULE D

PART I SHORT-TERM CAPITAL GAINS AND LOSSES - ASSETS HELD ONE YEAR OR LESS
LINE 5 - SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS, AND FIDUCIARIES

| ACTIVITY NAME | GAIN/LOSS |
|--|-------------|
| THE ANN AND MITT ROMNEY 1995 FAMILY | -804,494. |
| THE W. MITT ROMNEY BLIND TRUST | -274,964. |
| THE ANN D. ROMNEY BLIND TRUST | -1,212,662. |
| TOTAL SHORT-TERM GAINS AND LOSSES FROM K-1'S | -2,292,120. |
| TOTAL TO SCHEDULE D, LINE 5 | -2,292,120. |

SUPPLEMENT TO SCHEDULE D

PART II LONG-TERM CAPITAL GAINS AND LOSSES - ASSETS HELD MORE THAN ONE YEAR
LINE 12 - LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS, AND FIDUCIARIES

| ACTIVITY NAME | GAIN/LOSS |
|--|---|
| W MITT ROMNEY 1996 CRUT (R BRADFORD THE ANN AND MITT ROMNEY 1995 FAMILY THE W. MITT ROMNEY BLIND TRUST THE ANN D. ROMNEY BLIND TRUST | 36,696. 3,011,983. 653,006. 5,332,248. |
| TOTAL LONG-TERM GAINS AND LOSSES FROM K-1'S | 9,033,933. |
| TOTAL TO SCHEDULE D, LINE 12 | 9,033,933. |



SUPPLEMENT TO SCHEDULE D

PART II LONG-TERM CAPITAL GAINS AND LOSSES
LINE 13 CAPITAL GAIN DISTRIBUTIONS

| NAME OF PAYER | CAPITAL GAINS |
|---|------------------|
| THE ANN AND MITT ROMNEY 95 FAMILY TRUST | 12,851. |
| THE ANN D. ROMNEY BLIND TRUST | 11,811. |
| THE W. MITT ROMNEY BLIND TRUST | 14,554. |
| SUBTOTAL FROM 1099-DIV | 39,216. |
| TOTAL TO SCHEDULE D, LINE 13 | 39,216. |





SUPPLEMENT TO SCHEDULE E

=====

PART II, INCOME OR LOSS FROM PARTNERSHIPS AND S CORPORATIONS

=====

COLUMNS (F) & (G) - PASSIVE INCOME OR LOSS

K-1 NAME: INTERCONTINENTAL REAL ESTATE INVESTMENT FUND I, LLC

ID NUMBER:

| DESCRIPTION | INCOME/LOSS |
|-----------------------------------|-------------|
| ----- | ----- |
| RENTAL REAL ESTATE INCOME OR LOSS | 1,005. |
| | ----- |
| ALLOWABLE INCOME/LOSS | 1,005. |
| | ===== |



WILLARD M ROMNEY & ANN D ROMNEY
BELMONT, MA 02478

SUPPLEMENT TO SCHEDULE E

INCOME OR LOSS FROM ESTATES AND TRUSTS

| (A) NAME | (B) EIN | (C) PASSIVE LOSS OR DEDUCT FROM 8582 | (D) PASSIVE INCOME FROM K-1 | (E) DEDUCTION OR LOSS FROM K-1 | (F) OTHER INCOME FROM K-1 |
|--|------------|---|--------------------------------------|---|------------------------------------|
| W MITT ROMNEY 1996 CRUT (R BRADFORD MALT, TR THE ANN AND MITT ROMNEY 1995 FAMILY TRUST THE W. MITT ROMNEY BLIND TRUST THE ANN D. ROMNEY BLIND TRUST THE ANN D. ROMNEY BLIND TRUST THE ANN AND MITT ROMNEY 1995 FAMILY TRUST THE W. MITT ROMNEY BLIND TRUST | | -459,294. -3,999. | NONE 1,785,550. | -643,331. -516,873. -44,610. | |
| TOTAL | | -463,293. | 1,785,550. | -1204814. | |

SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS

COLUMNS (C) & (D) - PASSIVE INCOME OR LOSS

K-1 NAME: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST
ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|------------------------------------|-------------|
| ORDINARY INCOME OR LOSS | -292,868. |
| PLUS: | |
| OTHER INCOME/(LOSS) | -25. |
| SELF-CHARGED INTEREST | 26,589. |
| NET INCOME/LOSS BEFORE LIMITATIONS | -266,304. |
| LESS: | |
| SUSPENDED LOSS CARRYOVER | 192,990. |
| ALLOWABLE INCOME/LOSS | -459,294. |

K-1 NAME: THE W. MITT ROMNEY BLIND TRUST
ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|--------------------------|-------------|
| LESS: | |
| SUSPENDED LOSS CARRYOVER | 3,999. |
| ALLOWABLE INCOME/LOSS | -3,999. |

K-1 NAME: THE ANN D. ROMNEY BLIND TRUST
ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|------------------------------------|-------------|
| ORDINARY INCOME OR LOSS | 1,766,393. |
| PLUS: | |
| SELF-CHARGED INTEREST | 26,589. |
| NET INCOME/LOSS BEFORE LIMITATIONS | 1,792,982. |
| LESS: | |
| SUSPENDED LOSS CARRYOVER | 7,432. |

CONTINUED...

STATEMENT 15



SUPPLEMENT TO SCHEDULE E

=====

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS (CONT'D)

=====

COLUMNS (C) & (D) - PASSIVE INCOME OR LOSS

ALLOWABLE INCOME/LOSS

1,785,550.
=====



SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS

COLUMNS (E) & (F) - NON PASSIVE INCOME OR LOSS

K-1 NAME; THE ANN D. ROMNEY BLIND TRUST
ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|-------------------------------|-------------|
| ORDINARY INCOME OR LOSS | -655,537. |
| PLUS: | |
| SECTION 988 GAIN/(LOSS) | 4,129. |
| SECTION 987 GAIN/(LOSS) | 32,677. |
| SWAP INCOME/(LOSS) | 128,021. |
| PFIC MARK TO MARKET INCOME | 180,638. |
| FEE INCOME/(LOSS) | 15. |
| OTHER INCOME/(LOSS) | 2,334. |
| OTHER ORDINARY INCOME/(LOSS) | -8,497. |
| SUBPART F INCOME/(LOSS) | 8,422. |
| SECTION 1244 STOCK | -711. |
| DEPLETION | -260. |
| INVOLUNTARY CONVERSIONS | 29. |
| OTHER PORTFOLIO INCOME/(LOSS) | 5,378. |
| FORWARD CONTRACT GAIN/(LOSS) | 108. |
| LESS: | |
| INVESTMENT INTEREST EXPENSE | 333,735. |
| SECTION 59(E)(2) EXPENDITURES | 6,342. |
| ALLOWABLE INCOME/LOSS | -643,331. |

K-1 NAME; THE ANN AND MITT ROMNEY 1995 FAMILY TRUST
ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|-------------------------------|-------------|
| ORDINARY INCOME OR LOSS | -278,832. |
| PLUS: | |
| SECTION 988 GAIN/(LOSS) | -13,301. |
| SECTION 987 GAIN/(LOSS) | 28,770. |
| SWAP INCOME/(LOSS) | -4,373. |
| OTHER INCOME/(LOSS) | 16,232. |
| SUBPART F INCOME/(LOSS) | 2,896. |
| OTHER ORDINARY INCOME/(LOSS) | -17,647. |
| FEE INCOME/(LOSS) | 18. |
| INVOLUNTARY CONVERSIONS | 10. |
| OTHER PORTFOLIO INCOME/(LOSS) | -1,084. |
| LESS: | |



SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS (CONT'D)

COLUMNS (E) & (F) - NON PASSIVE INCOME OR LOSS

| | |
|-------------------------------|-----------|
| INVESTMENT INTEREST EXPENSE | 248,831. |
| SECTION 59(E)(2) EXPENDITURES | 731. |
| ALLOWABLE INCOME/LOSS | -516,873. |

K-1 NAME; THE W. MITT ROMNEY BLIND TRUST
ID NUMBER:

| DESCRIPTION | INCOME/LOSS |
|-------------------------------|-------------|
| ORDINARY INCOME OR LOSS | -31,284. |
| PLUS: | |
| SECTION 988 GAIN/(LOSS) | -2,111. |
| OTHER ORDINARY INCOME/(LOSS) | -5,948. |
| OTHER INCOME/(LOSS) | 1,250. |
| OTHER PORTFOLIO INCOME/(LOSS) | -4,822. |
| LESS: | |
| INVESTMENT INTEREST EXPENSE | 1,406. |
| SECTION 59(E)(2) EXPENDITURES | 289. |
| ALLOWABLE INCOME/LOSS | -44,610. |





SUPPLEMENT TO SCHEDULE SE

=====

TAXPAYER'S NET SELF-EMPLOYMENT INCOME

=====

NET NONFARM PROFIT OR (LOSS)

SCHEDULE C

450,740.

TOTAL NET NONFARM PROFIT OR (LOSS), SECTION A, LINE 2

450,740.
=====



SUPPLEMENT TO FORM 1116

=====

ITEMIZED DEDUCTIONS NOT
DIRECTLY ALLOCABLE TO FOREIGN SOURCE INCOME

| | |
|--|------------|
| TOTAL ITEMIZED DEDUCTIONS | 4,681,842. |
| LESS: | |
| ITEMIZED DEDUCTIONS DIRECTLY ALLOCABLE TO U.S. SOURCES | 3,083,033. |
| SCHEDULE A INTEREST EXPENSE | 56,904. |
| | ----- |
| ITEMIZED DEDUCTIONS NOT DIRECTLY ALLOCABLE | 1,541,905. |
| | ===== |

SUPPLEMENT TO FORM 1116

SCHEDULE FOR FOREIGN TAXES PAID (ACCRUED)

NAME OF FOREIGN COUNTRY: VARIOUS COUNTRIES
TYPE OF INCOME: PASSIVE INCOME

| TOTAL FOREIGN TAXES | | | | |
|---------------------|---------------------|-----------------|------------------|----------------------|
| TAXES WITHHELD ON: | IN FOREIGN CURRENCY | CONVERSION RATE | IN U. S. DOLLARS | DATE PAID OR ACCRUED |
| OTHER | | | 26,884. | 12/31/2011 |
| OTHER | | | 20,570. | 12/31/2011 |
| OTHER | | | 36,399. | 12/31/2011 |
| TOTAL | | | 83,853. | |

SUPPLEMENT TO FORM 1116

SCHEDULE FOR FOREIGN TAXES PAID (ACCRUED)

NAME OF FOREIGN COUNTRY: VARIOUS COUNTRIES
TYPE OF INCOME: OTHER INCOME

| TAXES WITHHELD ON: | TOTAL FOREIGN TAXES | | | DATE PAID OR ACCRUED |
|--------------------|------------------------|--------------------|---------------------|-------------------------|
| | IN FOREIGN CURRENCY | CONVERSION RATE | IN U. S. DOLLARS | |
| OTHER | | | 303. | 12/31/2011 |
| TOTAL | | | 303. | |



SUPPLEMENT TO FORM 1116

FOREIGN TAX CREDIT CARRYBACK/CARRYOVER - PASSIVE CATEGORY INCOME

| YEAR CREDIT AROSE | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | ADJUSTMENT FOR REFUND | BALANCE |
|----------------------|----------------------------|----------------------------|--------------------------|---------|
| 2001 | 25,771. | 25,771. | | |
| 2002 | 28,875. | 28,875. | | |
| 2003 | 11,173. | 11,173. | | |
| 2004 | 87,550. | 87,550. | | |
| 2005 | 333,149. | 333,149. | | |
| 2006 | 276,386. | 276,386. | | |
| 2007 | 275,488. | 275,488. | | |
| 2008 | 151,015. | 151,015. | | |
| 2009 | 81,461. | 62,524. | | 18,937. |
| 2010 | 67,173. | 67,173. | | |

TOTAL CARRYBACK/CARRYOVER TO 2011

18,937.

ADJUSTMENTS TO LINE 15 - PASSIVE CATEGORY INCOME

| | |
|--|---------|
| ALLOCATION OF LOSSES FROM OTHER CATEGORIES | -10,364 |
| TOTAL ADJUSTMENTS | -10,364 |



SUPPLEMENT TO FORM 1116

FOREIGN TAX CREDIT CARRYBACK/CARRYOVER - GENERAL CATEGORY INCOME

| YEAR CREDIT AROSE | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | ADJUSTMENT FOR REFUND | BALANCE |
|-----------------------------------|----------------------------|----------------------------|--------------------------|----------|
| 2007 | 148,510. | 125,879. | | 22,631. |
| 2008 | 636,440. | 559,061. | | 77,379. |
| 2009 | 56,891. | 56,891. | | |
| 2010 | 690. | | | 690. |
| TOTAL CARRYBACK/CARRYOVER TO 2011 | | | | 100,700. |

SUPPLEMENT TO FORM 1116

FOREIGN TAX CREDIT CARRYOVERS TO 2012 - GENERAL CATEGORY INCOME

| CARRYOVER YEAR | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | CARRYBACK TO PRIOR YR | BALANCE |
|---|----------------------------|----------------------------|--------------------------|----------|
| 2001 | | | - N/A - | |
| 2002 | | | | |
| 2003 | | | | |
| 2004 | | | | |
| 2005 | | | | |
| 2006 | | | | |
| 2007 | 148,510. | 125,879. | | 22,631. |
| 2008 | 636,440. | 559,061. | | 77,379. |
| 2009 | 56,891. | 56,891. | | |
| 2010 | 690. | | | 690. |
| 2011 | 303. | | | 303. |
| TOTAL GENERAL CATEGORY INCOME CARRYOVERS TO 2012 | | | | 101,003. |



SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX

=====

ADJUSTMENTS TO LINE 15 - PASSIVE CATEGORY INCOME

| | |
|--|---------|
| ALLOCATION OF LOSSES FROM OTHER CATEGORIES | -10,364 |
| | ----- |
| TOTAL ADJUSTMENTS | -10,364 |
| | ===== |



SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX
=====FOREIGN TAX CREDIT CARRYBACK/CARRYOVER - GENERAL CATEGORY INCOME

| YEAR CREDIT AROSE | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | ADJUSTMENT FOR REFUND | BALANCE |
|-----------------------------------|----------------------------|----------------------------|--------------------------|----------------------------|
| ----- | ----- | ----- | ----- | ----- |
| 2007 | 148,510. | 131,372. | | 17,138. |
| 2008 | 636,440. | 534,332. | | 102,108. |
| 2009 | 56,891. | 56,891. | | |
| 2010 | 690. | | | 690. |
| TOTAL CARRYBACK/CARRYOVER TO 2011 | | | | ----- 119,936. ===== |

SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX
=====FOREIGN TAX CREDIT CARRYOVERS TO 2012 - GENERAL CATEGORY INCOME

| CARRYOVER YEAR | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | CARRYBACK TO PRIOR YR | BALANCE |
|-------------------------------|----------------------------|----------------------------|--------------------------|----------|
| ----- | ----- | ----- | ----- | ----- |
| 2001 | | | - N/A - | |
| 2002 | | | | |
| 2003 | | | | |
| 2004 | | | | |
| 2005 | | | | |
| 2006 | | | | |
| 2007 | 148,510. | 131,372. | | 17,138. |
| 2008 | 636,440. | 534,332. | | 102,108. |
| 2009 | 56,891. | 56,891. | | |
| 2010 | 690. | | | 690. |
| 2011 | 303. | | | 303. |
| TOTAL GENERAL CATEGORY INCOME | | | | ----- |
| CARRYOVERS TO 2012 | | | | 120,239. |
| | | | | ===== |

SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX

WORKSHEET FOR LINE 18

| | | |
|-----|--|------------|
| 1. | AMOUNT FROM FORM 6251, LINE 28 | 11372887. |
| 2. | N/A | |
| 3. | N/A | |
| 4. | WORLDWIDE 25% GAINS (FORM 6251, LINE 50) | |
| 5. | MULTIPLY LINE 4 BY .1071 | |
| 6. | WORLDWIDE 15% GAINS (FORM 6251, LINE 48) | 8,963,132. |
| 7. | MULTIPLY LINE 6 BY .4643 | 4,161,582. |
| 8. | WORLDWIDE 0% GAINS (FORM 6251, LINE 47) | 69,000. |
| 9. | ADD LINES 5, 7 AND 8 | 4,230,582. |
| 10. | SUBTRACT LINE 9 FROM LINE 1 | 7,142,305. |

SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX
=====RATABLY ALLOCABLE ITEMIZED DEDUCTIONS

| | |
|--|------------|
| ITEMIZED DEDUCTIONS BEFORE PHASE-OUT | 2,307,676. |
| LESS: ITEMIZED DEDUCTIONS DIRECTLY ALLOCABLE TO U. S. SOURCES | 2,250,772. |
| ITEMIZED DEDUCTIONS DIRECTLY ALLOCABLE TO FOREIGN SOURCES | NONE |
| INTEREST EXPENSE | 56,904. |
| TOTAL DIRECTLY ALLOCABLE ITEMIZED DEDUCTIONS | 2,307,676. |
| RATABLY ALLOCABLE ITEMIZED DEDUCTIONS | NONE |

=====

GROSS INCOME RECOMPUTED FOR ALTERNATIVE MINIMUM TAX

| | |
|---|-------------|
| GROSS INCOME FROM ALL SOURCES FOR ALLOCATION OF ITEMIZED DEDUCTIONS (REGULAR TAX) | 18,215,457. |
| PLUS ADJUSTMENTS AND PREFERENCES RELATED TO INCOME: ADJUSTED GAIN OR LOSS | -341. |
| GROSS INCOME FROM ALL SOURCES FOR ALLOCATION OF ITEMIZED DEDUCTIONS (ALTERNATIVE MINIMUM TAX) | 18,215,116. |
| LESS EXCLUDED AND EXEMPT INCOME | NONE |
| PLUS AMOUNT FROM FORM 6251, LINE 12 | NONE |
| GROSS INCOME FROM ALL SOURCES FOR ALLOCATION OF INTEREST DEDUCTION (ALTERNATIVE MINIMUM TAX) | 18,215,116. |

=====

FORM 4797 - PART I: SALES OR EXCHANGES OF PROPERTY USED IN A TRADE OR BUSINESS AND INVOLUNTARY
CONVERSIONS FROM OTHER THAN CASUALTY OR THEFTS

| (A) | (B) | (C) | (D) | (E) | (F) | (G) |
|-------------------------------------|------|-------------|---------|--------------|--|-----------|
| DESCRIP. OF PROPERTY | DATE | DATE | GROSS | DEPRECIATION | COST OR OTHER BASIS PLUS IMPROVEMENTS & EXPENSE OF SALE | LOSS/GAIN |
| ACQUIRED | SOLD | SALES PRICE | ALLOWED | | | |
| THE ANN AND MITT ROMNEY 1995 FAMILY | | | | | | -115,309. |
| THE ANN AND MITT ROMNEY 1995 FAMILY | | | | | | -207,778. |
| THE ANN D. ROMNEY BLIND TRUST | | | | | | -161,524. |
| PART I SEC. 1231 GAIN AND LOSS | | | | | | -484,611. |

WILLARD M ROMNEY & ANN D ROMNEY



FORM 4797 - PART I: SALES OR EXCHANGES OF PROPERTY USED IN A TRADE OR BUSINESS AND INVOLUNTARY
CONVERSIONS FROM OTHER THAN CASUALTY OR THEFTS - ALT. MINIMUM TAX

| (A) DESCRIP. OF PROPERTY | (B) DATE ACQUIRED | (C) DATE SOLD | (D) GROSS SALES PRICE | (E) DEPRECIATION ALLOWED | (F) COST OR OTHER BASIS PLUS IMPROVEMENTS & EXPENSE OF SALE | (G) LOSS/GAIN |
|-------------------------------------|-------------------------|---------------------|-----------------------------|--------------------------------|---|--------------------|
| | | | | | | |
| THE ANN AND MITT ROMNEY 1995 FAMILY | | | | | | -115,650. PAL |
| THE ANN AND MITT ROMNEY 1995 FAMILY | | | | | | -207,778. |
| THE ANN D. ROMNEY BLIND TRUST | | | | | | -161,524. |
| PART I SEC. 1231 GAIN AND LOSS | | | | | | -484,952. ===== |



SUPPLEMENT TO FORM 6251

DISPOSITION OF PROPERTY

| SOURCE: | REGULAR GAIN/LOSS | AMT GAIN/LOSS | GAIN/LOSS ADJUSTMENT |
|-----------------------------|----------------------|------------------|-------------------------|
| FORM 4797 | -484,572. | -484,913. | -341. |
| TOTAL TO FORM 6251, LINE 17 | | | -341. |

PASSIVE ACTIVITY LOSS

| DESCRIPTION | REGULAR INC. /LOSS | AMT INC. /LOSS | PASSIVE ADJUSTMENT |
|--|-----------------------|---------------------|-----------------------|
| THE ANN AND MITT ROMNEY 1995 FAMILY INTERCONTINENTAL REAL ESTATE INVEST | -459,294. 1,005. | -473,069. 1,008. | -13,775. 3. |
| THE W. MITT ROMNEY BLIND TRUST | -3,999. | -4,002. | -3. |
| THE ANN D. ROMNEY BLIND TRUST | 1,785,550. | 1,775,916. | -9,634. |
| TOTAL TO FORM 6251, LINE 19 | | | -23,409. |

SUPPLEMENT TO FORM 6251

PASSIVE ACTIVITY - INCOME AND LOSS DETAIL

| | REGULAR INC. / LOSS | AMT INC. / LOSS |
|--|------------------------|--------------------|
| ACTIVITY - THE ANN AND MITT ROMNEY 1995 FAMILY | | |
| ORDINARY INCOME OR LOSS | -292,868. | |
| PLUS: OTHER INCOME | 26,564. | |
| REGULAR INCOME OR LOSS BEFORE LIMITATIONS | -266,304. | -266,304. |
| PLUS: POST-86 DEPRECIATION ADJUSTMENT | | -8,011. |
| POST-86 DISPOSITION GAIN OR LOSS | | -4,883. |
| AMT INCOME OR LOSS BEFORE LIMITATIONS | | -279,198. |
| LESS: PRIOR YEAR SUSPENDED LOSS | 192,990. | 193,871. |
| INCOME OR LOSS AFTER PASSIVE | -459,294. | -473,069. |
| ALLOWABLE INCOME OR LOSS | -459,294. | -473,069. |

ACTIVITY - INTERCONTINENTAL REAL ESTATE INVEST

| | | |
|---|--------|--------|
| RENTAL REAL ESTATE INCOME OR LOSS | 1,005. | |
| REGULAR INCOME OR LOSS BEFORE LIMITATIONS | 1,005. | 1,005. |
| PLUS: POST-86 DEPRECIATION ADJUSTMENT | | 3. |
| AMT INCOME OR LOSS BEFORE LIMITATIONS | | 1,008. |
| ALLOWABLE INCOME OR LOSS | 1,005. | 1,008. |

SUPPLEMENT TO FORM 6251

PASSIVE ACTIVITY - INCOME AND LOSS DETAIL (CONT'D)

| | REGULAR INC. / LOSS | AMT INC. / LOSS |
|---|------------------------|--------------------|
| ACTIVITY - THE W. MITT ROMNEY BLIND TRUST | | |
| INCOME OR LOSS | NONE | |
| REGULAR INCOME OR LOSS BEFORE LIMITATIONS | | |
| LESS: PRIOR YEAR SUSPENDED LOSS | 3,999. | 4,002. |
| INCOME OR LOSS AFTER PASSIVE | -3,999. | -4,002. |
| ALLOWABLE INCOME OR LOSS | -3,999. | -4,002. |

ACTIVITY - THE ANN D. ROMNEY BLIND TRUST

| | | |
|---|------------|------------|
| ORDINARY INCOME OR LOSS | 1,766,393. | |
| PLUS: OTHER INCOME | 26,589. | |
| REGULAR INCOME OR LOSS BEFORE LIMITATIONS | 1,792,982. | 1,792,982. |
| PLUS: POST-86 DEPRECIATION ADJUSTMENT | | -4,573. |
| POST-86 DISPOSITION GAIN OR LOSS | | -5,024. |
| AMT INCOME OR LOSS BEFORE LIMITATIONS | | 1,783,385. |
| LESS: PRIOR YEAR SUSPENDED LOSS | 7,432. | 7,469. |
| INCOME OR LOSS AFTER PASSIVE | 1,785,550. | 1,775,916. |
| ALLOWABLE INCOME OR LOSS | 1,785,550. | 1,775,916. |

SUPPLEMENT TO FORM 6251

LINE 29 - EXEMPTION WORKSHEET

| | | |
|----|--|-------------|
| 1. | \$48,450. IF SINGLE OR HEAD OF HOUSEHOLD | |
| | \$74,450. IF MARRIED FILING JT. OR QUAL. WIDOW(ER) | 74,450. |
| | \$37,225. IF MARRIED FILING SEPARATELY | |
| 2. | ALTERNATIVE MINIMUM TAXABLE INCOME, LINE 28 | 11,372,887. |
| 3. | \$112,500. IF SINGLE OR HEAD OF HOUSEHOLD | |
| | \$150,000. IF MFJ OR QUAL. WIDOW(ER) | 150,000. |
| | \$ 75,000. IF MARRIED FILING SEPARATELY | ----- |
| 4. | LINE 2 LESS LINE 3 | 11,222,887. |
| 5. | MULTIPLY LINE 4 BY 25% | 2,805,722. |
| | | ----- |
| 6. | EXEMPTION AMOUNT (LINE 1 LESS LINE 5) | NONE |
| | | ===== |

SUPPLEMENT TO FORM 6251

LINE 42 - WORKSHEET

| | |
|---|------------|
| 1. AMOUNT FROM FORM 6251, LINE 41 | 2,340,755. |
| 2. LINE 1 MULTIPLIED BY 28% | 655,411. |
| 3. \$3,500 OR \$1,750 IF MARRIED FILING SEPARATELY | 3,500. |
| 4. TOTAL TO FORM 6251, LINE 42 (LINE 2 LESS LINE 3) | 651,911. |

LINE 53 - WORKSHEET

| | |
|---|-------------|
| 1. AMOUNT FROM FORM 6251, LINE 36 | 11,372,887. |
| 2. LINE 1 MULTIPLIED BY 28% | 3,184,408. |
| 3. \$3,500 OR \$1,750 IF MARRIED FILING SEPARATELY | 3,500. |
| 4. TOTAL TO FORM 6251, LINE 53 (LINE 2 LESS LINE 3) | 3,180,908. |

SUPPLEMENT TO FORM 4952

DETAIL OF INVESTMENT INTEREST EXPENSE

| | CURRENT YEAR | PRIOR YEAR |
|-------------------------------------|--------------|-------------------------|
| | ----- | ----- |
| DESCRIPTION | INV. INT. | DISALLOWED INV. INT. |
| ----- | ----- | ----- |
| THE ANN AND MITT ROMNEY 1995 FAMILY | 15,938. | |
| INTERCONTINENTAL REAL ESTATE INVEST | 524. | |
| THE ANN D. ROMNEY BLIND TRUST | 40,442. | |
| THE ANN D. ROMNEY BLIND TRUST | 333,735. | |
| THE ANN AND MITT ROMNEY 1995 FAMILY | 248,831. | |
| THE W. MITT ROMNEY BLIND TRUST | 1,406. | |
| | ----- | ----- |
| TOTAL INVESTMENT INTEREST EXPENSE | 640,876. | |
| | ===== | ===== |

SUPPLEMENT TO FORM 4952

GAIN FROM INVESTMENT PROPERTIES

| | ORDINARY GAIN | SHORT TERM LOSS | GAIN | LONG TERM LOSS | GAIN |
|----------------|------------------|--------------------|---------|-------------------|------------|
| CAP. GAIN DIST | | | | | 39,216. |
| SCHEDULE D | | 2,292,120. | | | 9,033,933. |
| FORM 6781 | | | 11,214. | | 16,820. |
| TOTAL | | 2,292,120. | 11,214. | | 9,089,969. |

NET GAIN - PROPERTY HELD FOR INVESTMENT - FORM 4952 LINE 4D 6,809,063.

ELECTION TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INCOME

GROSS INCOME EXCLUDING QUAL. DIV. - FORM 4952 LINE 4C 3,235,572.
ORDINARY GAIN - PROPERTY HELD FOR INVESTMENT

| | |
|--|------------|
| TOTAL INCOME BEFORE CAPITAL GAIN | 3,235,572. |
| TOTAL INVESTMENT INTEREST EXPENSES - FORM 4952 LN. 3 | 640,876. |
| INVESTMENT EXPENSES - FORM 4952 LINE 5 | 832,261. |
| TOTAL EXPENSES | 1,473,137. |
| EXCESS TOTAL EXPENSES OVER TOTAL INCOME | NONE |
| QUALIFIED DIVIDENDS | 2,221,956. |
| NET LONG-TERM CAPITAL GAIN - INVESTMENT PROPERTY | 9,089,969. |
| NET SHORT-TERM CAPITAL LOSS - INVESTMENT PROPERTY | 2,280,906. |
| NET CAPITAL GAIN | 6,809,063. |

NET CAPITAL GAIN YOU MAY ELECT TO REPORT AS ORDINARY NONE

CONTINUED...

STATEMENT 39

WILLARD M ROMNEY & ANN D ROMNEY

[REDACTED]

SUPPLEMENT TO FORM 4952

=====

ELECTION TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INCOME (CONT'D)

QUALIFIED DIVIDENDS YOU MAY ELECT TO INCLUDE IN INV. INC.

NONE

NET CAPITAL GAIN ELECTED TO BE REPORTED AS ORDINARY
QUALIFIED DIVIDENDS ELECTED TO BE INCLUDED IN INV. INC.

NONE

NONE

TOTAL ELECTION TO BE INCLUDED IN INVESTMENT INCOME
- FORM 4952 LINE 4G

NONE

=====

[REDACTED]

SUPPLEMENT TO FORM 4952

DETAIL OF INVESTMENT INCOME MINUS EXPENSES

| | |
|---|------------|
| 1. CHILD'S INCOME FROM FORM 8814 | |
| 2. INTEREST INCOME | 15,657. |
| 3. DIVIDEND INCOME | 188. |
| 4. ANNUITIES | |
| 5. ROYALTY INCOME..... | |
| 6. K-1 SOURCES INVESTMENT INCOME | 5,441,683. |
| 7. GROSS INVESTMENT INCOME | 5,457,528. |
| 8. QUALIFIED DIVIDENDS | 2,221,956. |
| 9. GROSS INVESTMENT INCOME EXCLUDING QUALIFIED DIV. | 3,235,572. |
| 10. ORDINARY SECTION 1245, 1250 & 1254 INCOME | |
| 11. NET CAPITAL GAIN FROM INVESTMENT PROPERTY | 6,809,063. |
| 12. NET GAIN FROM INVESTMENT PROPERTY | 6,809,063. |
| 13. LINE 12 LESS LINE 11 | |
| 14. INVESTMENT INCOME ELECTION | NONE |
| 15. TOTAL INVESTMENT INCOME | 3,235,572. |
| 16. ROYALTY EXPENSES | |
| 17. INVESTMENT EXPENSES | 832,261. |
| 18. TOTAL INVESTMENT EXPENSES | 832,261. |
| 19. TOTAL NET INVESTMENT INCOME | 2,403,311. |

SUPPLEMENT TO FORM 4952 - AMT

GAIN FROM INVESTMENT PROPERTIES - AMT

| | ORDINARY GAIN | SHORT TERM LOSS | GAIN | LONG TERM LOSS | GAIN |
|----------------|------------------|--------------------|---------|-------------------|------------|
| CAP. GAIN DIST | | | | | 39,216. |
| SCHEDULE D | | 2,292,120. | | | 9,033,933. |
| FORM 6781 | | | 11,214. | | 16,820. |
| TOTAL | | 2,292,120. | 11,214. | | 9,089,969. |

NET GAIN - PROPERTY HELD FOR INVESTMENT - FORM 4952 LINE 4D 6,809,063.

ELEC. TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INC. - AMT

| | | |
|---|------------|------------|
| GROSS INCOME EXCLUDING QUAL. DIV. - FORM 4952 LINE 4C | 3,235,572. | |
| ORDINARY GAIN - PROPERTY HELD FOR INVESTMENT | | |
| TOTAL INCOME BEFORE CAPITAL GAIN | | 3,235,572. |
| TOTAL INVESTMENT INTEREST EXPENSES - FORM 4952 LINE 3 | 640,876. | |
| INVESTMENT EXPENSES - FORM 4952 LINE 5 | | |
| TOTAL EXPENSES | | 640,876. |
| EXCESS TOTAL EXPENSES OVER TOTAL INCOME | | NONE |
| QUALIFIED DIVIDENDS | | 2,221,956. |
| NET LONG-TERM CAPITAL GAIN - INVESTMENT PROPERTY | 9,089,969. | |
| NET SHORT-TERM CAPITAL LOSS - INVESTMENT PROPERTY | 2,280,906. | |
| NET CAPITAL GAIN | | 6,809,063. |
| NET CAPITAL GAIN YOU MAY ELECT TO REPORT AS ORDINARY | | NONE |
| QUALIFIED DIVIDENDS YOU MAY ELECT TO INCLUDE IN INV. INC. | | NONE |
| NET CAPITAL GAIN ELECTED TO BE REPORTED AS ORDINARY | | NONE |
| QUALIFIED DIVIDENDS ELECTED TO BE INCLUDED IN INV. INC. | | NONE |

WILLARD M ROMNEY & ANN D ROMNEY

[REDACTED]

SUPPLEMENT TO FORM 4952 - AMT

=====

ELEC. TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INC. - AMT (CONT' D)

TOTAL ELECTION TO BE INCLUDED IN INVESTMENT INCOME
- FORM 4952 AMT LINE 4G

NONE

=====

[REDACTED]

SUPPLEMENT TO FORM 4952 - AMT

DETAIL OF INVESTMENT INCOME MINUS EXPENSES FOR ALT. MIN. TAX

| | |
|---|------------|
| 1. CHILD'S INCOME FROM FORM 8814 | |
| 2. INTEREST INCOME | 15,657. |
| 3. PRIVATE ACTIVITY BONDS | |
| 4. DIVIDEND INCOME | 188. |
| 5. ANNUITIES | |
| 6. ROYALTY INCOME | |
| 7. K-1 SOURCES INVESTMENT INCOME | 5,441,683. |
| | ----- |
| 8. GROSS INVESTMENT INCOME | 5,457,528. |
| 9. QUALIFIED DIVIDENDS | 2,221,956. |
| | ----- |
| 10. GROSS INVESTMENT INCOME EXCLUDING QUALIFIED DIV | 3,235,572. |
| 11. ORDINARY SECTION 1245, 1250, & 1254 INCOME | |
| 12. NET CAPITAL GAIN FROM INVESTMENT PROPERTY | 6,809,063. |
| 13. NET GAIN FROM INVESTMENT PROPERTY | 6,809,063. |
| 14. LINE 13 LESS LINE 12 | |
| 15. INVESTMENT INCOME ELECTION | NONE |
| | ----- |
| 16. TOTAL INVESTMENT INCOME | 3,235,572. |
| 17. ROYALTY EXPENSES | |
| 18. INVESTMENT EXPENSES | |
| 19. PRIVATE ACTIVITY BONDS | |
| | ----- |
| 20. TOTAL INVESTMENT EXPENSES | |
| | ----- |
| 21. TOTAL NET INVESTMENT INCOME | 3,235,572. |
| | ===== |

WILLARD M ROMNEY & ANN D ROMNEY



SUPPLEMENT TO FORM 5884

=====

PASS-THROUGH WORK OPPORTUNITY CREDITS

=====

THE ANN AND MITT ROMNEY 1995 FAMILY
THE ANN D. ROMNEY BLIND TRUST

57.

57.

TOTAL TO LINE 3 OF FORM 5884

114.

=====



WILLARD M ROMNEY & ANN D ROMNEY
BELMONT, MA 02478

SUPPLEMENT TO 8582 WORKSHEET 7

WORKSHEET 7 - ACTIVITIES WITH LOSSES REPORTED ON TWO OR MORE FORMS

| NAME OF ACTIVITY | FORM OR SCHEDULE | PRELIMINARY AMOUNTS (1A) LOSS | (1B) INCOME | (B) | (C) RATIO (D) UNALLOWED LOSS | (E) ALLOWED LOSS |
|---------------------------|---------------------|----------------------------------|-------------|----------|---------------------------------|---------------------|
| THE ANN AND MITT ROMNEY 1 | SCH E, 33 | 459,294. | | 459,294. | 0.58704646 | 459,294. |
| | FORM 4797 | 323,087. | | 323,087. | 0.41295354 | 323,087. |
| | | 782,381. | | 782,381. | 1.00000000 | 782,381. |
| TOTAL | | | | | | |
| | | 782,381. | | 782,381. | 1.00000000 | 782,381. |

WILLARD M ROMNEY & ANN D ROMNEY
BELMONT, MA 02478

SUPPLEMENT TO 8582 WORKSHEET 7 - AMT

WORKSHEET 7 - ACTIVITIES WITH LOSSES REPORTED ON TWO OR MORE FORMS

| NAME OF ACTIVITY | FORM OR SCHEDULE | PRELIMINARY AMOUNTS (1A) LOSS | (1B) INCOME | (B) | (C) RATIO (D) UNALLOWED LOSS | (E) ALLOWED LOSS |
|---------------------------|---------------------|----------------------------------|-------------|----------|---------------------------------|---------------------|
| THE ANN AND MITT ROMNEY 1 | SCH E, 33 | 473,069. | | 473,069. | 0.5939370 | 473,069. |
| | FORM 4797 | 323,428. | | 323,428. | 0.4060630 | 323,428. |
| | | 796,497. | | 796,497. | 1.0000000 | 796,497. |
| TOTAL | | | | | | |
| | | 796,497. | | 796,497. | 1.0000000 | 796,497. |

SUPPLEMENT TO FORM 8582-CR

TAX ATTRIBUTABLE TO PASSIVE INCOME - LINE 6

TOTAL TAX LIABILITY

1,340,806.

TAXABLE INCOME INCLUDING PASSIVE INCOME

9,007,709.

LESS: NET PASSIVE INCOME FROM FORM 8582

838,651.

PLUS: LOSSES FROM DISPOSITION

INCOME WITHOUT PASSIVE INCOME

8,169,058.

LESS: TAX ON NON-PASSIVE INCOME

1,215,009.

TAX ATTRIBUTABLE TO PASSIVE INCOME, LINE 6

125,797.
=====

WILLARD M ROMNEY & ANN D ROMNEY



SUPPLEMENT TO FORM 8846

=====

FLOW-THROUGH TIP CREDIT

=====

THE ANN AND MITT ROMNEY 1995 FAMILY
THE ANN D. ROMNEY BLIND TRUST

302.
302.

TOTAL TO LINE 5, FORM 8846

604.

=====



A Check all that apply:

☐ Decedent's estate
☐ Simple trust
☐ Complex trust
☐ Qualified disability trust
☐ ESBT (S portion only)
☒ Grantor type trust
☐ Bankruptcy estate - Ch. 7
☐ Bankruptcy estate - Ch. 11
☐ Pooled income fund

For calendar year 2011 or fiscal year beginning , 2011, and ending , 20

Name of estate or trust (If a grantor type trust, see the instructions.)
THE W. MITT ROMNEY BLIND TRUST

C Employer identification number
[REDACTED]

D Date entity created
12/31/2002

E Nonexempt charitable and split-interest trusts, check applicable box(es), see instructions.
☐ Described in sec. 4947(a)(1). Check here
If not a private foundation . . . ☐
☐ Described in sec. 4947(a)(2)

Name and title of fiduciary
R. BRADFORD MALT, TRUSTEE

Number, street, and room or suite no. (If a P.O. box, see the instructions.)
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code
BOSTON, MA 02199

F Check applicable boxes:
☐ Initial return ☐ Final return ☐ Amended return
☐ Change in fiduciary ☐ Change in fiduciary's name

B Number of Schedules K-1 attached (see instructions) 1

G Check here if the estate or filing trust made a section 645 election

1 Interest income 1

2a Total ordinary dividends UNDER THE TERMS OF THE TRUST INSTRUMENT, THIS IS A GRANTOR TRUST AND ALL INCOME IS TAXABLE TO THE GRANTOR AS SET FORTH UNDER 1986 IRC SECTIONS 671-678. A STATEMENT OF INCOME & DEDUCTIONS IS ATTACHED

3 Business income or (loss). Attach Schedule C or C-EZ (Form 1040)

4 Capital gain or (loss). Attach Schedule D (Form 1041)

5 Rents, royalties, partnerships, other estates and trusts, etc. Attach Schedule E (Form 1040)

6 Farm income or (loss). Attach Schedule F (Form 1040)

7 Ordinary gain or (loss). Attach Form 4797

8 Other income. List type and amount

9 Total income. Combine lines 1, 2a, and 3 through 8

10 Interest. Check if Form 4952 is attached HERETO... 10

11 Taxes 11

12 Fiduciary fees 12

13 Charitable deduction (from Schedule A, line 7) 13

14 Attorney, accountant, and return preparer fees 14

15a Other deductions not subject to the 2% floor (attach schedule) 15a

15b Allowable miscellaneous itemized deductions subject to the 2% floor 15b

16 Add lines 10 through 15b 16

17 Adjusted total income or (loss). Subtract line 16 from line 9 17

18 Income distribution deduction (from Schedule B, line 15). Attach Schedules K-1 (Form 1041) 18

19 Estate tax deduction including certain generation-skipping taxes (attach computation) 19

20 Exemption 20

21 Add lines 18 through 20 21

22 Taxable income. Subtract line 21 from line 17. If a loss, see instructions 22

23 Total tax (from Schedule G, line 7) 23

24 Payments: a 2011 estimated tax payments and amount applied from 2010 return 24a

b Estimated tax payments allocated to beneficiaries (from Form 1041-T) 24b

c Subtract line 24b from line 24a 24c

d Tax paid with Form 7004 (see instructions) 24d

e Federal income tax withheld. If any is from Form(s) 1099, check ☐ 24e

Other payments: f Form 2439 ; g Form 4136 ; Total 24h

25 Total payments. Add lines 24c through 24e, and 24h 25

26 Estimated tax penalty (see instructions) 26

27 Tax due. If line 25 is smaller than the total of lines 23 and 26, enter amount owed 27

28 Overpayment. If line 25 is larger than the total of lines 23 and 26, enter amount overpaid 28

29 Amount of line 28 to be: a Credited to 2012 estimated tax ; b Refunded 29

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature of fiduciary or officer representing fiduciary

Date

EIN of fiduciary if a financial institution

May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name

DANIEL P. FEHELEY

Preparer's signature

Date

9/12/2012

PTIN

Check if self-employed ☐

Firm's name PRICEWATERHOUSECOOPERS LLP

Firm's EIN

Firm's address 125 HIGH STREET

Phone no.

BOSTON, MA

02110

**Application for Automatic Extension of Time To File Certain
Business Income Tax, Information, and Other Returns**

► File a separate application for each return.
► See separate instructions.

OMB No. 1545-0233

Print
or
Type

Name

THE W. MITT ROMNEY BLIND TRUST

Identifying number

Number, street, and room or suite no. (If P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City, town, state, and ZIP code (If a foreign address, enter city, province or state, and country (follow the country's practice for entering postal code)).

BOSTON, MA 02199

Note. File request for extension by the due date of the return for which the extension is granted. See instructions before completing this form.

Part I Automatic 5-Month Extension

1a Enter the form code for the return that this application is for (see below) 0 5

| Application Is For: | Form Code | Application Is For: | Form Code |
|---------------------|-----------|---|-----------|
| Form 1065 | 09 | Form 1041 (estate other than a bankruptcy estate) | 04 |
| Form 8804 | 31 | Form 1041 (trust) | 05 |

Part II Automatic 6-Month Extension

b Enter the form code for the return that this application is for (see below)

| Application Is For: | Form Code | Application Is For: | Form Code |
|------------------------------------|-----------|-----------------------------------|-----------|
| Form 706-GS(D) | 01 | Form 1120-ND (section 4951 taxes) | 20 |
| Form 706-GS(T) | 02 | Form 1120-PC | 21 |
| Form 1041 (bankruptcy estate only) | 03 | Form 1120-POL | 22 |
| Form 1041-N | 06 | Form 1120-REIT | 23 |
| Form 1041-QFT | 07 | Form 1120-RIC | 24 |
| Form 1042 | 08 | Form 1120S | 25 |
| Form 1065-B | 10 | Form 1120-SF | 26 |
| Form 1066 | 11 | Form 3520-A | 27 |
| Form 1120 | 12 | Form 8612 | 28 |
| Form 1120-C | 34 | Form 8613 | 29 |
| Form 1120-F | 15 | Form 8725 | 30 |
| Form 1120-FSC | 16 | Form 8831 | 32 |
| Form 1120-H | 17 | Form 8876 | 33 |
| Form 1120-L | 18 | Form 8924 | 35 |
| Form 1120-ND | 19 | Form 8928 | 36 |

2 If the organization is a foreign corporation that does not have an office or place of business in the United States, check here ☐

3 If the organization is a corporation and is the common parent of a group that intends to file a consolidated return, check here ☐

If checked, attach a schedule, listing the name, address, and Employer Identification Number (EIN) for each member covered by this application.

Part III All Filers Must Complete This Part

4 If the organization is a corporation or partnership that qualifies under Regulations section 1.6081-5, check here ☐

5 a The application is for calendar year 20 11 , or tax year beginning _____, 20 _____, and ending _____, 20 _____

b Short tax year. If this tax year is less than 12 months, check the reason:

☐ Initial return ☐ Final return ☐ Change in accounting period ☐ Consolidated return to be filed

6 Tentative total tax **6** 0

7 Total payments and credits (see instructions) **7** 0

8 Balance due. Subtract line 7 from line 6 (see instructions) **8** 0

For Privacy Act and Paperwork Reduction Act Notice, see separate Instructions.

Schedule A Charitable Deduction. Do not complete for a simple trust or a pooled income fund.

| | | | |
|---|--|---|--|
| 1 | Amounts paid or permanently set aside for charitable purposes from gross income (see instructions) | 1 | |
| 2 | Tax-exempt income allocable to charitable contributions (see instructions) | 2 | |
| 3 | Subtract line 2 from line 1 | 3 | |
| 4 | Capital gains for the tax year allocated to corpus and paid or permanently set aside for charitable purposes | 4 | |
| 5 | Add lines 3 and 4 | 5 | |
| 6 | Section 1202 exclusion allocable to capital gains paid or permanently set aside for charitable purposes (see instructions) | 6 | |
| 7 | Charitable deduction. Subtract line 6 from line 5. Enter here and on page 1, line 13 | 7 | |

Schedule B Income Distribution Deduction

| | | | |
|----|--|----|--|
| 1 | Adjusted total income (see instructions) | 1 | |
| 2 | Adjusted tax-exempt interest | 2 | |
| 3 | Total net gain from Schedule D (Form 1041), line 15, column (1) (see instructions) | 3 | |
| 4 | Enter amount from Schedule A, line 4 (minus any allocable section 1202 exclusion) | 4 | |
| 5 | Capital gains for the tax year included on Schedule A, line 1 (see instructions) | 5 | |
| 6 | Enter any gain from page 1, line 4, as a negative number. If page 1, line 4, is a loss, enter the loss as a positive number | 6 | |
| 7 | Distributable net income. Combine lines 1 through 6. If zero or less, enter -0- | 7 | |
| 8 | If a complex trust, enter accounting income for the tax year as determined under the governing instrument and applicable local law | 8 | |
| 9 | Income required to be distributed currently | 9 | |
| 10 | Other amounts paid, credited, or otherwise required to be distributed | 10 | |
| 11 | Total distributions. Add lines 9 and 10. If greater than line 8, see instructions | 11 | |
| 12 | Enter the amount of tax-exempt income included on line 11 | 12 | |
| 13 | Tentative income distribution deduction. Subtract line 12 from line 11 | 13 | |
| 14 | Tentative income distribution deduction. Subtract line 2 from line 7. If zero or less, enter -0- | 14 | |
| 15 | Income distribution deduction. Enter the smaller of line 13 or line 14 here and on page 1, line 18 | 15 | |

Schedule G Tax Computation (see instructions)

| | | | | |
|----|---|----|--|----|
| 1 | Tax: a Tax on taxable income (see instructions) | 1a | | 1d |
| | b Tax on lump-sum distributions. Attach Form 4972 | 1b | | |
| | c Alternative minimum tax (from Schedule I (Form 1041), line 56) | 1c | | |
| | d Total. Add lines 1a through 1c | | | |
| 2a | Foreign tax credit. Attach Form 1116 | 2a | | 3 |
| | b General business credit. Attach Form 3800 | 2b | | |
| | c Credit for prior year minimum tax. Attach Form 8801 | 2c | | |
| | d Bond credits. Attach Form 8912 | 2d | | |
| 3 | Total credits. Add lines 2a through 2d | | | |
| 4 | Subtract line 3 from line 1d. If zero or less, enter -0- | | | 4 |
| 5 | Recapture taxes. Check if from: <input type="checkbox"/> Form 4255 <input type="checkbox"/> Form 8611 | | | 5 |
| 6 | Household employment taxes. Attach Schedule H (Form 1040) | | | 6 |
| 7 | Total tax. Add lines 4 through 6. Enter here and on page 1, line 23 | | | 7 |

Other Information

| | Yes | No |
|---|-----|----|
| 1 Did the estate or trust receive tax-exempt income? If "Yes," attach a computation of the allocation of expenses. Enter the amount of tax-exempt interest income and exempt-interest dividends ▶ \$ | | X |
| 2 Did the estate or trust receive all or any part of the earnings (salary, wages, and other compensation) of any individual by reason of a contract assignment or similar arrangement? | | X |
| 3 At any time during calendar year 2011, did the estate or trust have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶ | | X |
| 4 During the tax year, did the estate or trust receive a distribution from, or was it the grantor of, or transferor to, a foreign trust? If "Yes," the estate or trust may have to file Form 3520. See instructions | | X |
| 5 Did the estate or trust receive, or pay, any qualified residence interest on seller-provided financing? If "Yes," see the instructions for required attachment | | X |
| 6 If this is an estate or a complex trust making the section 663(b) election, check here (see instructions) ▶ <input type="checkbox"/> | | |
| 7 To make a section 643(e)(3) election, attach Schedule D (Form 1041), and check here (see instructions) ▶ <input type="checkbox"/> | | |
| 8 If the decedent's estate has been open for more than 2 years, attach an explanation for the delay in closing the estate, and check here ▶ <input type="checkbox"/> | | |
| 9 Are any present or future trust beneficiaries skip persons? See instructions | | X |

ACCOUNT NAME: THE W. MITT ROMNEY BLIND TRUST

TRUST I.D. NUMBER: [REDACTED]

R. BRADFORD MALT, TRUSTEE
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
BOSTON, MA 02199

GRANTOR TAX INFORMATION LETTER

GRANTOR:

WILLARD M. ROMNEY
[REDACTED]
BELMONT, MA 02478

I.D. NUMBER: [REDACTED]

TAX YEAR
BEGINNING 01/01/2011
ENDING 12/31/2011

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

| | |
|--|-----------|
| U.S. GOVERNMENT INTEREST | 652,018. |
| (ENTER ON FORM 1040, LINE 8A) | |
| OTHER INTEREST INCOME | 3,998. |
| (ENTER ON FORM 1040, LINE 8A) | |
| FOREIGN INTEREST INCOME | 5,531. |
| (ENTER ON FORM 1040, LINE 8A & FORM 1116) | |
| U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS | |
| QUALIFIED | 12,027. |
| (SEE FORM 1040 INSTRUCTIONS) | |
| TOTAL FOR YEAR | 12,027. |
| (ENTER ON FORM 1040, LINE 9A) | |
| ORDINARY DIVIDENDS | |
| QUALIFIED | 68,233. |
| (SEE FORM 1040 INSTRUCTIONS) | |
| TOTAL FOR YEAR | 255,365. |
| (ENTER ON FORM 1040, LINE 9A) | |
| FOREIGN DIVIDENDS | |
| QUALIFIED | 146,753. |
| (SEE FORM 1040 INSTRUCTIONS) | |
| TOTAL FOR YEAR | 149,713. |
| (ENTER ON SCHEDULE B, PART II, LINE 5 & FORM 1116) | |
| SHORT TERM GAINS OR LOSSES: | |
| PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS | 9,923. |
| (ENTER ON SCHEDULE D, LINE 5, COLUMN F) | |
| OTHER CAPITAL GAIN OR LOSS | -284,887. |
| (ENTER ON SCHEDULE D, PART I, LINE 3) | |
| SECTION 1256 GAIN OR LOSS | -11,468. |
| (SEE SCHEDULE D, LINE 4 INSTRUCTIONS) | |
| LONG TERM GAINS OR LOSSES: | |
| CAPITAL GAIN DISTRIBUTIONS | |

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

| | |
|---|----------|
| TOTAL FOR YEAR | 14,554. |
| (ENTER ON SCHEDULE D, LINE 13, COLUMN F) | |
| PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS | |
| TOTAL FOR YEAR | 158. |
| (ENTER ON SCHEDULE D, LINE 12, COLUMN F) | |
| OTHER CAPITAL GAIN OR LOSS | |
| TOTAL FOR YEAR | 652,848. |
| (ENTER ON SCHEDULE D, PART II, LINE 10, COLUMN E) | |
| SECTION 1256 GAIN OR LOSS | -17,203. |
| (SEE SCHEDULE D, LINE 11 INSTRUCTIONS) | |
| OTHER TAXABLE INCOME | -11,920. |
| (ENTER ON FORM 1040, LINE 21) | |
| PARTNERSHIP INCOME FROM ACTIVE/PASSIVE ACTIVITIES | -32,690. |
| (ENTER ON SCHEDULE E, PART II) | |

D E D U C T I O N S

| | |
|--|----------|
| OTHER DEDUCTIONS SUBJECT TO 2% AGI | 228,365. |
| (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE) | |

M I S C E L L A N E O U S I N F O R M A T I O N

| | |
|-----------------------------------|--------|
| NONTAXABLE DIVIDENDS | 2,078. |
| (FOR INFORMATIONAL PURPOSES ONLY) | |

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

(ENTER THE FOLLOWING ON FORM 1116 OR SCH. A IF APPLICABLE)

| COUNTRY | FOREIGN INCOME | EXPENSES | TAXES | DATE PAID |
|-------------------|----------------|----------|---------|------------|
| VARIOUS COUNTRIES | 155,886. | 31,782. | 20,570. | 12/31/2011 |

O T H E R I N F O R M A T I O N

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

LINE 16: FOREIGN INFORMATION

16B: \$(26,944)

16C: \$(23,375)

16G: \$1,406

FOREIGN QUALIFIED DIVIDENDS: \$146,968

AMT ITEMS:

LINE 17E: \$289

Report the amounts listed above on your tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

SCHEDULE E
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Supplemental Income and Loss
(From rental real estate, royalties, partnerships,
S corporations, estates, trusts, REMICs, etc.)

▶ Attach to Form 1040, 1040NR, or Form 1041. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

Name(s) shown on return

THE W. MITT ROMNEY BLIND TRUST

Your social security number

A Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions)

B If "Yes," did you or will you file all required Forms 1099?

| | | | |
|--------------------------|-----|--------------------------|----|
| <input type="checkbox"/> | Yes | <input type="checkbox"/> | No |
| <input type="checkbox"/> | Yes | <input type="checkbox"/> | No |

Part I **Income or Loss From Rental Real Estate and Royalties** Note. If you are in the business of renting personal property, use Schedule C or C-EZ (see instructions). If you are an individual, report farm rental income or loss from Form 4835 on page 2, line 40.

Caution. For each rental property listed on line 1, check the box in the last column only if you owned that property as a member of a qualified joint venture (QJV) reporting income not subject to self-employment tax.

| 1 | Physical address of each property-street, city, state, zip | Type-from list below | 2 For each rental real estate property listed, report the number of days rented at fair rental value and days with personal use. See instructions. | Fair Rental Days | Personal Use Days | QJV |
|---|--|----------------------|--|------------------|-------------------|-----|
| A | | | A | N/A | | |
| B | | | B | | | |
| C | | | C | | | |

Type of Property:

- | | | | |
|---------------------------|------------------------------|-------------|--------------------|
| 1 Single Family Residence | 3 Vacation/Short-Term Rental | 5 Land | 7 Self-Rental |
| 2 Multi-Family Residence | 4 Commercial | 6 Royalties | 8 Other (describe) |

Income:

| | | Properties | | |
|----|---|------------|---|---|
| | | A | B | C |
| 3a | Merchant card and third party payments. For 2011, enter -0- | 3a | | |
| b | Payments not reported to you on line 3a | 3b | | |
| 4 | Total not including amounts on line 3a that are not income (see instructions) | 4 | | |

Expenses:

| | | | | |
|----|--|----|-----|-----|
| 5 | Advertising | 5 | | |
| 6 | Auto and travel (see instructions) | 6 | | |
| 7 | Cleaning and maintenance | 7 | | |
| 8 | Commissions | 8 | | |
| 9 | Insurance | 9 | | |
| 10 | Legal and other professional fees | 10 | | |
| 11 | Management fees | 11 | | |
| 12 | Mortgage interest paid to banks, etc. (see instructions) | 12 | | |
| 13 | Other interest | 13 | | |
| 14 | Repairs | 14 | | |
| 15 | Supplies | 15 | | |
| 16 | Taxes | 16 | | |
| 17 | Utilities | 17 | | |
| 18 | Depreciation expense or depletion | 18 | | |
| 19 | Other (list) ▶ | 19 | | |
| 20 | Total expenses. Add lines 5 through 19 | 20 | | |
| 21 | Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file Form 6198 | 21 | | |
| 22 | Deductible rental real estate loss after limitation, if any, on Form 8582 (see instructions) | 22 | () | () |

| | | | |
|-----|---|-----|-----|
| 23a | Total of all amounts reported on line 3a for all rental properties | 23a | |
| b | Total of all amounts reported on line 3a for all royalty properties | 23b | |
| c | Total of all amounts reported on line 4 for all rental properties | 23c | |
| d | Total of all amounts reported on line 4 for all royalty properties | 23d | |
| e | Total of all amounts reported on line 12 for all properties | 23e | |
| f | Total of all amounts reported on line 18 for all properties | 23f | |
| g | Total of all amounts reported on line 20 for all properties | 23g | |
| 24 | Income. Add positive amounts shown on line 21. Do not include any losses | 24 | |
| 25 | Losses. Add royalty losses from line 21 and rental real estate losses from line 22. Enter total losses here. | 25 | () |
| 26 | Total rental real estate and royalty income or (loss). Combine lines 24 and 25. Enter the result here. If Parts II, III, IV, and line 40 on page 2 do not apply to you, also enter this amount on Form 1040, line 17, or Form 1040NR, line 18. Otherwise, include this amount in the total on line 41 on page 2 | 26 | |

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule E (Form 1040) 2011

Name(s) shown on return. Do not enter name and social security number if shown on other side.

Your social security number

THE W. MITT ROMNEY BLIND TRUST

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.**Part II Income or Loss From Partnerships and S Corporations** **Note.** If you report a loss from an at-risk activity for which any amount is not at risk, you must check the box in column (e) on line 28 and attach Form 6198. See instructions.

- 27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section. ☐ Yes ☐ No

| 28 | (a) Name | (b) Enter P for partnership; S for S corporation | (c) Check if foreign partnership | (d) Employer identification number | (e) Check if any amount is not at risk |
|----|--------------|--|----------------------------------|------------------------------------|--|
| A | | | | | |
| B | ATTACHMENT 4 | | | | |
| C | | | | | |
| D | | | | | |

| Passive Income and Loss | | Nonpassive Income and Loss | | |
|---|--------------------------------------|---------------------------------------|--|---|
| (f) Passive loss allowed (attach Form 8582 if required) | (g) Passive income from Schedule K-1 | (h) Nonpassive loss from Schedule K-1 | (i) Section 179 expense deduction from Form 4562 | (j) Nonpassive income from Schedule K-1 |
| A | | | | |
| B | | | | |
| C | | | | |
| D | | | | |
| 29a Totals | | | | |
| b Totals | | -32,690. | | |
| 30 Add columns (g) and (j) of line 29a | | | 30 | |
| 31 Add columns (f), (h), and (i) of line 29b | | | 31 | (32,690.) |
| 32 Total partnership and S corporation income or (loss). Combine lines 30 and 31. Enter the result here and include in the total on line 41 below | | | 32 | -32,690. |

Part III Income or Loss From Estates and Trusts

| | | | | |
|-------------------------|---|---|--|---------------------------------------|
| 33 | (a) Name | | (b) Employer identification number | |
| A | | | | |
| B | | | | |
| Passive Income and Loss | | | Nonpassive Income and Loss | |
| | (c) Passive deduction or loss allowed (attach Form 8582 if required) | (d) Passive income from Schedule K-1 | (e) Deduction or loss from Schedule K-1 | (f) Other income from Schedule K-1 |
| A | | | | |
| B | | | | |
| 34a Totals | | | | |
| b Totals | | | | |
| 35 | Add columns (d) and (f) of line 34a | | | 35 |
| 36 | Add columns (c) and (e) of line 34b | | | 36 () |
| 37 | Total estate and trust income or (loss). Combine lines 35 and 36. Enter the result here and include in the total on line 41 below | | | 37 |

Part IV Income or Loss From Real Estate Mortgage Investment Conduits (REMICs) - Residual Holder

| 38 | (a) Name | (b) Employer identification number | (c) Excess inclusion from Schedules Q, line 2c (see instructions) | (d) Taxable income (net loss) from Schedules Q, line 1b | (e) Income from Schedules Q, line 3b |
|--|----------|------------------------------------|---|---|--------------------------------------|
| | | | | | |
| 39 Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below | | | | | 39 |

Part V Summary

| | | |
|--|----|----------|
| 40 Net farm rental income or (loss) from Form 4835. Also, complete line 42 below | 40 | |
| 41 Total income or (loss). Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18 | 41 | -32,690. |
| 42 Reconciliation of farming and fishing income. Enter your gross farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions) | 42 | |
| 43 Reconciliation for real estate professionals. If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules | 43 | |

Gains and Losses From Section 1256 Contracts and Straddles

► Attach to your tax return.

OMB No. 1545-0644

2011

Attachment
Sequence No. **82**

Name(s) shown on tax return

THE W. MITT ROMNEY BLIND TRUST

Identifying number

Check all applicable boxes (see instructions).

A

Mixed straddle election

C

Mixed straddle account election

B

Straddle-by-straddle identification election

D

Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

| (a) Identification of account | (b) (Loss) | (c) Gain |
|---|--------------|------------|
| 1 ATTACHMENT 5 | | |
| 2 Add the amounts on line 1 in columns (b) and (c) | 2 (28,671) | |
| 3 Net gain or (loss). Combine line 2, columns (b) and (c) | | 3 -28,671. |
| 4 Form 1099-B adjustments. See instructions and attach schedule | | 4 |
| 5 Combine lines 3 and 4 | | 5 -28,671. |
| Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions. | | |
| 6 If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number | | 6 |
| 7 Combine lines 5 and 6 | | 7 -28,671. |
| 8 Short-term capital gain or (loss). Multiply line 7 by 40% (.40). Enter here and include on the appropriate line of Schedule D (see instructions). | | 8 -11,468. |
| 9 Long-term capital gain or (loss). Multiply line 7 by 60% (.60). Enter here and include on the appropriate line of Schedule D (see instructions). | | 9 -17,203. |

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.

Section A - Losses From Straddles

| (a) Description of property | (b) Date entered into or acquired | (c) Date closed out or sold | (d) Gross sales price | (e) Cost or other basis plus expense of sale | (f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0- | (g) Unrecognized gain on offsetting positions | (h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0- |
|---|-----------------------------------|-----------------------------|-----------------------|--|--|---|---|
| 10 | | | | | | | |
| 11 a Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions) | | | | | | 11 a () | |
| b Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions) | | | | | | 11 b () | |

Section B - Gains From Straddles

| (a) Description of property | (b) Date entered into or acquired | (c) Date closed out or sold | (d) Gross sales price | (e) Cost or other basis plus expense of sale | (f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0- |
|--|-----------------------------------|-----------------------------|-----------------------|--|--|
| 12 | | | | | |
| 13 a Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions) | | | | | 13 a |
| b Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions) | | | | | 13 b |

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

| (a) Description of property | (b) Date acquired | (c) Fair market value on last business day of tax year | (d) Cost or other basis as adjusted | (e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0- |
|-----------------------------|-------------------|--|-------------------------------------|---|
| 14 | | | | |
| | | | | |
| | | | | |

For Paperwork Reduction Act Notice, see instructions.

Form **6781** (2011)

Department of the Treasury
Internal Revenue Service

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

2011

Employer identification number

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b -284,887.

Schedule D-1 (Form 1041) 2011

Employer identification number

[REDACTED]

[illegible]

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b 652,848.

Tax Year Account No. Legal Name
 2011 R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

| SHORT-TERM GAINS (LOSSES) | | LONG-TERM GAINS (LOSSES) | | ORDINARY GAINS (LOSSES) | |
|--|---------------------|---|-------------------|---|-------------------|
| Net Covered Short-Term Gains (Losses) | (568,961.50) | Net Covered Long-Term Gains (Losses) | 0.00 | Net Ordinary Gains (Losses) | (1,210.62) |
| Net NonCovered Short-Term Gains (Losses) | (125,040.89) | Net NonCovered Long-Term Gains (Losses) | 128,991.89 | | |
| Net 1099B Non Reportable Short-Term Gains (Losses) | 0.00 | Net 1099B Non Reportable Long-Term Gains (Losses) | 0.00 | | |
| Net Miscellaneous Short-Term Gains (Losses) | 0.00 | Net Miscellaneous Long-Term Gains (Losses) | 0.00 | Net Miscellaneous Ordinary Gains (Losses) | 0.00 |
| Net Regulated Futures Contract Short-Term Gains (Losses) | 0.00 | Net Regulated Futures Contract Long-Term Gains (Losses) | 0.00 | | |
| Total Short-Term Gains (Losses) | (184,002.39) | Total Long-Term Gains (Losses) | 128,991.89 | Total Ordinary Gains (Losses) | (1,210.62) |

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| ARCELORMITTAL CMN (03938L104) | 04/01/2011 | 08/10/2011 | 190.00 | 4,057.37 | 0.00 | 6,850.17 | (2,792.80) |
| ARCELORMITTAL CMN (03938L104) | 02/28/2011 | 08/10/2011 | 195.00 | 4,164.14 | 0.00 | 7,122.18 | (2,958.04) |
| ARCELORMITTAL CMN (03938L104) | 05/04/2011 | 08/10/2011 | 207.00 | 4,420.40 | 0.00 | 7,507.29 | (3,086.89) |
| ARCELORMITTAL CMN (03938L104) | 03/15/2011 | 08/10/2011 | 231.00 | 4,932.91 | 0.00 | 7,788.72 | (2,855.81) |
| ARCELORMITTAL CMN (03938L104) | 02/25/2011 | 08/10/2011 | 256.00 | 5,466.77 | 0.00 | 9,228.16 | (3,761.39) |
| ARCELORMITTAL CMN (03938L104) | 02/24/2011 | 08/10/2011 | 314.00 | 6,705.34 | 0.00 | 11,224.68 | (4,519.34) |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (I25401108) | 03/21/2011 | 08/10/2011 | 79.00 | 2,263.42 | 0.00 | 3,398.58 | (1,135.16) |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (I25401108) | 05/26/2011 | 08/10/2011 | 83.00 | 2,399.04 | 0.00 | 3,530.50 | (1,131.46) |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (I25401108) | 03/15/2011 | 08/10/2011 | 163.00 | 4,711.36 | 0.00 | 6,841.60 | (2,130.24) |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (I25401108) | 07/12/2011 | 08/10/2011 | 187.00 | 5,405.06 | 0.00 | 6,889.21 | (1,484.16) |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (I25401108) | 07/20/2011 | 08/10/2011 | 190.00 | 5,491.77 | 0.00 | 6,795.98 | (1,304.21) |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (I25401108) | 02/18/2011 | 08/10/2011 | 912.00 | 26,360.48 | 0.00 | 43,033.63 | (16,673.15) |
| FLSMIDITH & CO. A/S SPONSORED ADR CMN (I343793105) | 05/10/2011 | 08/10/2011 | 711.00 | 4,006.54 | 0.00 | 6,138.99 | (2,132.46) |
| INDUSTRIAL & COMMERCIAL BANK C ADR CMN (I455807107) | 01/27/2011 | 08/10/2011 | 208.00 | 2,573.95 | 0.00 | 3,124.66 | (550.71) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (I455807107) | 03/21/2011 | 08/10/2011 | 292.00 | 3,613.43 | 0.00 | 4,566.88 | (953.45) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (I455807107) | 01/27/2011 | 08/10/2011 | 385.00 | 4,717.29 | 0.00 | 5,763.62 | (1,066.34) |

⁴ Basis may have been increased by accretals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

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Tax Year 2011 Account No. [REDACTED] Legal Name R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|--------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| MERCK & CO., INC. CMN (58933Y105) | 06/14/2011 | 08/10/2011 | 516.00 | 15,420.36 | 0.00 | 18,420.43 | (3,000.07) |
| MERCK & CO., INC. CMN (58933Y105) | 04/21/2011 | 08/10/2011 | 1,314.00 | 39,266.13 | 0.00 | 44,961.01 | (5,692.86) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 03/21/2011 | 08/10/2011 | 1,211.00 | 5,500.88 | 0.00 | 5,800.69 | (299.81) |
| TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 03/21/2011 | 08/10/2011 | 132.00 | 2,880.57 | 0.00 | 3,289.44 | (408.87) |
| TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 01/10/2011 | 08/10/2011 | 292.00 | 6,372.16 | 0.00 | 6,716.96 | (344.80) |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 03/21/2011 | 08/10/2011 | 72.00 | 2,755.82 | 0.00 | 3,455.28 | (699.46) |
| Net Covered Short-Term Gains (Losses) | | | | 163,507.19 | 0.00 | 222,468.66 | (58,961.50) |

| | | | | | | | |
|---|------------|------------|-----------|---------------------|-------------|---------------------|---------------------|
| NonCovered Short-Term Gains (Losses) | | | | | | | |
| RABOBANK NEDERLAND LINKED TO TOPIX 0% COUPON DUE 11/07/2011 STRUCTURED NOTE (216847723) | 09/30/2010 | 05/17/2011 | 200.00 | 199,562.00 | 0.00 | 200,000.00 | (438.00) |
| BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319) | 11/19/2010 | 05/31/2011 | 400.00 | 430,200.00 | 0.00 | 397,600.00 | 32,600.00 |
| CNOOC LIMITED SPONSORED ADR CMN (126132109) | 10/13/2010 | 08/10/2011 | 32.00 | 5,332.86 | 0.00 | 6,639.04 | (706.18) |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987Y109) | 10/13/2010 | 08/10/2011 | 142.00 | 7,769.54 | 0.00 | 8,478.82 | (709.28) |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987Y109) | 12/21/2010 | 08/10/2011 | 159.00 | 8,699.69 | 0.00 | 9,342.84 | (643.15) |
| ISHARES TR-IShares MSCI EAFE INDEX FUND ETF (464287465) | 08/16/2011 | 12/13/2011 | 34,900.00 | 1,710,908.16 | 0.00 | 1,863,241.20 | (152,333.04) |
| THE GOLDMAN SACHS GROUP, INC. LINKED TO FX BASKET VS USD 0% COUPON DUE 02/04/2014 STRUCTURED NOTE (38143UE80) | 09/27/2011 | 12/20/2011 | 90,000.00 | 87,188.76 | 0.00 | 90,000.00 | (2,811.24) |
| Net NonCovered Short-Term Gains (Losses) | | | | 2,450,261.01 | 0.00 | 2,575,301.90 | (125,040.89) |

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|--------------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| FHLB 4.625000% 02/18/2011 FA (3133XECU1) | 01/26/2006 | 02/18/2011 | 1,000,000.00 | 1,000,000.00 | 0.00 | 997,210.00 | 2,790.00 |

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Tax Year Account No. Legal Name
2011 R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|--------------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| FHLB 4.625000% 02/18/2011 FA (3133XECU1) | 04/17/2009 | 02/18/2011 | 2,500,000.00 | 2,500,000.00 | (153,750.00) | 2,500,000.00 | 0.00 |
| GS INVESTMENT GRADE CREDIT FUND INSTITUTIONAL SHARES (38143H845) | 09/11/2009 | 02/23/2011 | 111,982.08 | 1,063,829.79 | 0.00 | 1,000,000.00 | 63,829.79 |
| GS INVESTMENT GRADE CREDIT FUND INSTITUTIONAL SHARES (38143H845) | 08/06/2009 | 02/23/2011 | 344,431.69 | 3,272,101.03 | 0.00 | 3,000,000.00 | 272,101.03 |
| CNDOCC LIMITED SPONSORED ADR CMN (126132109) | 05/20/2010 | 08/10/2011 | 33.00 | 6,118.26 | 0.00 | 5,051.92 | 1,066.34 |
| CNDOCC LIMITED SPONSORED ADR CMN (126132109) | 11/12/2009 | 08/10/2011 | 48.00 | 8,899.29 | 0.00 | 7,737.48 | 1,161.81 |
| CNDOCC LIMITED SPONSORED ADR CMN (126132109) | 10/05/2009 | 08/10/2011 | 175.00 | 32,445.32 | 0.00 | 23,572.76 | 8,872.56 |
| FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105) | 08/25/2009 | 08/10/2011 | 848.00 | 4,778.54 | 0.00 | 4,435.29 | 343.25 |
| FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105) | 09/10/2009 | 08/10/2011 | 1,043.00 | 5,877.38 | 0.00 | 6,043.25 | (165.87) |
| FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105) | 08/26/2009 | 08/10/2011 | 1,603.00 | 9,033.02 | 0.00 | 8,707.18 | 325.84 |
| HONEYWELL INTL INC CMN (438516106) | 07/28/2009 | 08/10/2011 | 29.00 | 1,263.32 | 0.00 | 985.92 | 277.40 |
| HONEYWELL INTL INC CMN (438516106) | 01/06/2010 | 08/10/2011 | 223.00 | 9,714.52 | 0.00 | 9,029.09 | 685.43 |
| HONEYWELL INTL INC CMN (438516106) | 11/20/2009 | 08/10/2011 | 246.00 | 10,716.46 | 0.00 | 9,340.89 | 1,375.57 |
| HONEYWELL INTL INC CMN (438516106) | 04/28/2009 | 08/10/2011 | 342.00 | 14,898.50 | 0.00 | 10,134.52 | 4,763.98 |
| HONEYWELL INTL INC CMN (438516106) | 12/18/2008 | 08/10/2011 | 656.00 | 28,577.24 | 0.00 | 21,634.03 | 6,943.21 |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 06/30/2009 | 08/10/2011 | 145.00 | 1,776.64 | 0.00 | 2,021.88 | (245.24) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 05/20/2010 | 08/10/2011 | 187.00 | 2,291.25 | 0.00 | 2,635.78 | (344.53) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 09/29/2009 | 08/10/2011 | 218.00 | 2,671.09 | 0.00 | 3,349.50 | (678.41) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 09/23/2009 | 08/10/2011 | 545.00 | 6,677.72 | 0.00 | 8,555.52 | (1,877.80) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 05/20/2009 | 08/10/2011 | 722.00 | 8,846.44 | 0.00 | 9,030.44 | (184.00) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 04/08/2009 | 08/10/2011 | 795.00 | 9,740.89 | 0.00 | 8,667.44 | 1,073.45 |
| KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401) | 06/30/2009 | 08/10/2011 | 196.00 | 5,012.60 | 0.00 | 3,015.46 | 1,997.14 |
| KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401) | 05/11/2009 | 08/10/2011 | 244.00 | 6,240.18 | 0.00 | 3,447.96 | 2,792.22 |
| KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401) | 09/29/2009 | 08/10/2011 | 296.00 | 7,570.05 | 0.00 | 5,541.12 | 2,028.93 |

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401) | 01/22/2009 | 08/10/2011 | 336.00 | 8,593.03 | 0.00 | 3,658.20 | 4,934.83 |
| KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401) | 12/29/2008 | 08/10/2011 | 931.00 | 23,809.86 | 0.00 | 11,451.30 | 12,358.56 |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 12/30/2009 | 08/10/2011 | 418.00 | 1,898.74 | 0.00 | 2,060.03 | (161.29) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 06/30/2009 | 08/10/2011 | 561.00 | 2,548.30 | 0.00 | 3,433.43 | (885.13) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 04/20/2010 | 08/10/2011 | 713.00 | 3,238.75 | 0.00 | 3,871.59 | (632.84) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 09/29/2009 | 08/10/2011 | 925.00 | 4,201.75 | 0.00 | 4,973.63 | (771.89) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 07/02/2009 | 08/10/2011 | 1,199.00 | 5,446.37 | 0.00 | 7,473.37 | (2,027.00) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 05/13/2009 | 08/10/2011 | 1,440.00 | 6,541.10 | 0.00 | 9,477.07 | (2,935.98) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 05/08/2009 | 08/10/2011 | 1,536.00 | 6,977.17 | 0.00 | 9,831.63 | (2,854.46) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 06/12/2009 | 08/10/2011 | 1,579.00 | 7,172.49 | 0.00 | 10,600.93 | (3,428.44) |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109) | 01/22/2009 | 08/10/2011 | 71.00 | 3,884.77 | 0.00 | 3,217.01 | 667.76 |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109) | 06/30/2009 | 08/10/2011 | 98.00 | 5,362.07 | 0.00 | 3,973.90 | 1,388.17 |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109) | 09/29/2006 | 08/10/2011 | 267.00 | 14,608.92 | 0.00 | 15,848.52 | (1,039.60) |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109) | 07/18/2007 | 08/10/2011 | 430.00 | 23,527.47 | 0.00 | 23,008.83 | 518.64 |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109) | 04/14/2009 | 08/10/2011 | 10.00 | 586.19 | 0.00 | 473.05 | 113.14 |
| PROCTER & GAMBLE COMPANY (THE) CMN (742718109) | 02/20/2009 | 08/10/2011 | 354.00 | 20,751.11 | 0.00 | 18,194.08 | 2,557.03 |
| PROCTER & GAMBLE COMPANY (THE) CMN (742718109) | 02/11/2009 | 08/10/2011 | 415.00 | 24,326.87 | 0.00 | 21,311.75 | 3,015.12 |
| SCHLUMBERGER LTD CMN (806857108) | 08/25/2009 | 08/10/2011 | 55.00 | 4,087.88 | 0.00 | 3,112.26 | 975.62 |
| SCHLUMBERGER LTD CMN (806857108) | 04/14/2009 | 08/10/2011 | 663.00 | 49,277.52 | 0.00 | 29,462.80 | 19,814.72 |
| TENECENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 06/17/2010 | 08/10/2011 | 178.00 | 3,884.40 | 0.00 | 2,850.60 | 1,033.80 |
| TENECENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 04/26/2010 | 08/10/2011 | 313.00 | 6,830.43 | 0.00 | 6,638.29 | 192.14 |
| TENECENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 04/23/2010 | 08/10/2011 | 852.00 | 18,592.75 | 0.00 | 17,672.61 | 920.14 |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 12/13/2006 | 08/10/2011 | 46.00 | 1,160.66 | 0.00 | 1,464.09 | (296.57) |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 09/29/2009 | 08/10/2011 | 74.00 | 2,832.37 | 0.00 | 3,764.38 | (932.01) |

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|---|--------------------------------|-------------------------|--------------|----------------------|-----------------------------------|----------------------|----------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 06/30/2009 | 08/10/2011 | 169.00 | 6,468.52 | 0.00 | 8,283.57 | (1,815.05) |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 01/22/2009 | 08/10/2011 | 186.00 | 7,119.20 | 0.00 | 7,918.02 | (798.82) |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 05/14/2008 | 08/10/2011 | 394.00 | 15,080.45 | 0.00 | 17,812.74 | (2,732.29) |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 04/25/2007 | 08/10/2011 | 571.00 | 21,885.17 | 0.00 | 21,164.00 | 691.17 |
| FHLB 3.625% 09/16/2011 MS (3133XS4S4) | 02/23/2010 | 09/16/2011 | 1,000,000.00 | 1,000,000.00 | (46,692.00) | 1,000,000.00 | 0.00 |
| BNP PARIBAS LNK TO BRIC + IT VS JPY (FX) 0% COUPON DUE 9/22/2011 STRUCTURED NOTE (05567LZX8) | 08/31/2009 | 09/22/2011 | 100,000.00 | 88,302.24 | 469.58 | 103,259.01 | (14,956.77) |
| ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465) | 10/20/2010 | 12/13/2011 | 3,042.00 | 149,128.44 | 0.00 | 175,386.51 | (26,258.07) |
| ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465) | 10/05/2010 | 12/13/2011 | 29,760.00 | 1,458,929.13 | 0.00 | 1,678,041.41 | (219,112.28) |
| RABOBANK NEDERLAND, UTRECHT LINKD TO ISHARES FTSE/CHINA 0% COUPON DUE 5/7/2012 STRUCTURED NOTE (21686C605) | 10/12/2009 | 12/13/2011 | 141.00 | 130,582.92 | 0.00 | 141,000.00 | (10,417.08) |
| FHLB 1.0% 12/28/2011 JD (3133XVRS2) | 02/23/2010 | 12/28/2011 | 1,000,000.00 | 1,000,000.00 | (3,321.00) | 1,000,000.00 | 0.00 |
| Net NonCovered Long-Term Gains (Losses) | | | | 12,157,189.99 | (203,293.42) | 12,028,198.08 | 128,991.89 |

ORDINARY GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds | Cost Basis * | Total Gain (Loss) |
|----------------------------------|--------------------------------|-------------------------|--------------|---------------|--------------|----------------------|
| Ordinary Gains (Losses) | | | | | | |
| CANADIAN DOLLAR (995500543) | 08/19/2011 | 08/23/2011 | 210,743.78 | 213,115.76 | 213,389.81 | (274.05) |
| AUSTRALIAN DOLLAR (995500592) | 08/19/2011 | 08/24/2011 | 205,367.34 | 214,894.33 | 213,828.48 | 1,065.85 |
| AUSTRALIAN DOLLAR (995500592) | 08/19/2011 | 08/24/2011 | 216,410.71 | 226,450.00 | 225,326.83 | 1,123.17 |
| NORWEGIAN KRONA (995500766) | 08/19/2011 | 08/24/2011 | 1,139,135.62 | 209,427.26 | 208,503.06 | 924.20 |
| SWEDISH KRONA (995500709) | 08/19/2011 | 08/24/2011 | 1,066,700.00 | 168,701.30 | 167,244.16 | 1,457.14 |
| AUSTRALIAN DOLLAR (995500592) | 08/31/2011 | 08/31/2011 | 52.00 | 55.60 | 55.60 | 0.00 |
| CANADIAN DOLLAR (995500543) | 08/31/2011 | 08/31/2011 | 3.00 | 3.06 | 3.06 | 0.00 |

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5 Sale Proceeds may have been adjusted by an option premium due to an option assignment.

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Tax Year 2011 Account No. [REDACTED] Tax ID Number [REDACTED] Legal Name R. BRADFORD MALT, TRUSTEE

PROCEEDS FROM BROKER TRANSACTIONS
SUBSTITUTE FORM 1099-B, OMB NO. 1545-0715

NONCOVERED SECURITIES TRANSACTIONS (Gross proceeds less commissions and option premiums)

| CUSIP No. Quantity | Box 1a: Date of Sale or Exchange Box 1b: Date of Acquisition | Box 2: Gross Proceeds of Stocks, Bonds, etc. Box 3: Cost or Other Basis | Box 5: Wash Sale Loss Disallowed | Box 6: Check if a Noncovered Security | * Gain or (Loss) Box 8: Type of Gain or Loss | Box 9: Description | Box 15: Check if Loss not Allowed Based on Amount in Box 2 |
|-------------------------------|---|--|-------------------------------------|--|---|--------------------------------|---|
| 87235A101 0.00 | 05/10/2011 | 742.76 | | X | | PROCEEDS RESULTING FROM MERGER | |
| ACCOUNT TOTAL (NONCOVERED) | | 742.76 | | | | | |

The following information was furnished to the Internal Revenue Service as reportable gross proceeds less commissions for the period January 1, 2011 to December 31, 2011.

* Gain or Loss information is provided for your information only and is not reported to the Internal Revenue Service. The Gain or Loss value may not sum due to rounding differences.

Tax Year Account No. Legal Name
2011 R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

| SHORT-TERM GAINS (LOSSES) | | LONG-TERM GAINS (LOSSES) | | ORDINARY GAINS (LOSSES) | |
|--|--------------------|---|-------------------|---|-------------|
| Net Covered Short-Term Gains (Losses) | (49,059.34) | Net Covered Long-Term Gains (Losses) | 0.00 | Net Ordinary Gains (Losses) | 0.00 |
| Net NonCovered Short-Term Gains (Losses) | 3,667.79 | Net NonCovered Long-Term Gains (Losses) | 389,016.71 | | |
| Net 1099B Non Reportable Short-Term Gains (Losses) | 0.00 | Net 1099B Non Reportable Long-Term Gains (Losses) | 0.00 | | |
| Net Miscellaneous Short-Term Gains (Losses) | 0.00 | Net Miscellaneous Long-Term Gains (Losses) | 0.00 | Net Miscellaneous Ordinary Gains (Losses) | 0.00 |
| Net Regulated Futures Contract Short-Term Gains (Losses) | 0.00 | Net Regulated Futures Contract Long-Term Gains (Losses) | 0.00 | | |
| Total Short-Term Gains (Losses) | (45,391.55) | Total Long-Term Gains (Losses) | 389,016.71 | Total Ordinary Gains (Losses) | 0.00 |

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| DEUTSCHE BANK AG CMN (D18190898) | 01/21/2011 | 02/17/2011 | 160.00 | 10,432.93 | 0.00 | 9,641.74 | 791.19 |
| DEUTSCHE BANK AG CMN (D18190898) | 01/21/2011 | 02/18/2011 | 10.00 | 651.12 | 0.00 | 602.61 | 48.51 |
| DEUTSCHE BANK AG CMN (D18190898) | 01/24/2011 | 02/18/2011 | 56.00 | 3,646.25 | 0.00 | 3,376.57 | 269.68 |
| DEUTSCHE BANK AG CMN (D18190898) | 02/09/2011 | 02/18/2011 | 219.00 | 14,259.43 | 0.00 | 14,049.68 | 209.75 |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 03/21/2011 | 05/13/2011 | 290.00 | 2,889.47 | 0.00 | 3,688.80 | (799.33) |
| YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100) | 05/13/2011 | 06/15/2011 | 146.00 | 4,010.77 | 0.00 | 6,905.45 | (2,894.68) |
| YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100) | 05/16/2011 | 06/15/2011 | 166.00 | 4,560.20 | 0.00 | 7,424.32 | (2,864.12) |
| ADIDAS AG ADR CMN (00687A107) | 05/05/2011 | 08/16/2011 | 32.00 | 1,108.12 | 0.00 | 1,225.99 | (117.87) |
| ADIDAS AG ADR CMN (00687A107) | 05/17/2011 | 08/16/2011 | 93.00 | 3,220.48 | 0.00 | 3,409.50 | (189.02) |
| ADIDAS AG ADR CMN (00687A107) | 05/17/2011 | 08/16/2011 | 93.00 | 3,220.48 | 0.00 | 3,409.50 | (189.02) |
| ADIDAS AG ADR CMN (00687A107) | 05/16/2011 | 08/16/2011 | 100.00 | 3,462.88 | 0.00 | 3,680.49 | (217.61) |
| ADIDAS AG ADR CMN (00687A107) | 05/16/2011 | 08/16/2011 | 100.00 | 3,462.88 | 0.00 | 3,680.49 | (217.61) |
| ADIDAS AG ADR CMN (00687A107) | 06/22/2011 | 08/16/2011 | 174.00 | 6,025.42 | 0.00 | 6,644.26 | (618.84) |
| ADIDAS AG ADR CMN (00687A107) | 06/22/2011 | 08/16/2011 | 174.00 | 6,025.42 | 0.00 | 6,644.26 | (618.84) |
| ADIDAS AG ADR CMN (00687A107) | 05/05/2011 | 08/16/2011 | 188.00 | 6,510.22 | 0.00 | 7,202.71 | (692.49) |
| ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107) | 03/21/2011 | 08/16/2011 | 283.00 | 3,198.01 | 0.00 | 3,922.38 | (724.37) |

⁴ Basis may have been increased by accretion of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|---|--------------------------------|-------------------------|----------|-----------------|-----------------------------------|--------------|----------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107) | 03/21/2011 | 08/16/2011 | 283.00 | 3,198.01 | 0.00 | 3,922.38 | (724.37) |
| ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107) | 07/14/2011 | 08/16/2011 | 302.00 | 3,412.72 | 0.00 | 3,759.27 | (346.56) |
| ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107) | 07/14/2011 | 08/16/2011 | 302.00 | 3,412.72 | 0.00 | 3,759.27 | (346.56) |
| ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107) | 01/21/2011 | 08/16/2011 | 489.00 | 5,525.89 | 0.00 | 6,639.50 | (1,113.61) |
| ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107) | 01/21/2011 | 08/16/2011 | 489.00 | 5,525.89 | 0.00 | 6,639.50 | (1,113.61) |
| ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107) | 01/07/2011 | 08/16/2011 | 507.00 | 5,729.29 | 0.00 | 7,115.95 | (1,386.66) |
| ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107) | 01/07/2011 | 08/16/2011 | 507.00 | 5,729.29 | 0.00 | 7,115.95 | (1,386.66) |
| BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302) | 07/27/2011 | 08/16/2011 | 344.00 | 22,732.52 | 0.00 | 28,877.29 | (6,144.77) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 03/21/2011 | 08/16/2011 | 120.00 | 3,207.61 | 0.00 | 4,554.00 | (1,346.39) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 03/21/2011 | 08/16/2011 | 120.00 | 3,207.61 | 0.00 | 4,554.00 | (1,346.39) |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 03/21/2011 | 08/16/2011 | 66.00 | 2,432.36 | 0.00 | 3,278.88 | (846.52) |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 03/21/2011 | 08/16/2011 | 66.00 | 2,432.36 | 0.00 | 3,278.88 | (846.52) |
| CANON INC ADR CMN (138006309) | 03/21/2011 | 08/16/2011 | 114.00 | 5,338.94 | 0.00 | 5,215.50 | 123.44 |
| CANON INC ADR CMN (138006309) | 03/21/2011 | 08/16/2011 | 114.00 | 5,338.94 | 0.00 | 5,215.50 | 123.44 |
| CANON INC ADR CMN (138006309) | 02/03/2011 | 08/16/2011 | 122.00 | 5,713.60 | 0.00 | 5,951.90 | (238.30) |
| CANON INC ADR CMN (138006309) | 02/03/2011 | 08/16/2011 | 122.00 | 5,713.60 | 0.00 | 5,951.90 | (238.30) |
| CANON INC ADR CMN (138006309) | 03/16/2011 | 08/16/2011 | 143.00 | 6,697.09 | 0.00 | 6,421.64 | 275.45 |
| CANON INC ADR CMN (138006309) | 03/16/2011 | 08/16/2011 | 143.00 | 6,697.09 | 0.00 | 6,421.64 | 275.45 |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 03/21/2011 | 08/16/2011 | 190.00 | 3,315.91 | 0.00 | 4,166.70 | (850.79) |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 03/21/2011 | 08/16/2011 | 190.00 | 3,315.91 | 0.00 | 4,166.70 | (850.79) |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 05/04/2011 | 08/16/2011 | 283.00 | 4,938.96 | 0.00 | 6,331.76 | (1,392.80) |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 05/04/2011 | 08/16/2011 | 283.00 | 4,938.96 | 0.00 | 6,331.76 | (1,392.80) |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 02/03/2011 | 08/16/2011 | 326.00 | 5,689.41 | 0.00 | 6,990.22 | (1,300.81) |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 02/03/2011 | 08/16/2011 | 326.00 | 5,689.41 | 0.00 | 6,990.22 | (1,300.81) |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 07/20/2011 | 08/16/2011 | 351.00 | 6,125.71 | 0.00 | 7,392.06 | (1,266.35) |

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 07/20/2011 | 08/16/2011 | 351.00 | 6,125.71 | 0.00 | 7,392.06 | (1,266.35) |
| KDDI CORP UNSPONSORED ADR CMN (486671106) | 05/10/2011 | 08/16/2011 | 1,664.00 | 29,185.99 | 0.00 | 28,515.84 | 670.15 |
| LYMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 03/21/2011 | 08/16/2011 | 119.00 | 3,896.91 | 0.00 | 3,694.95 | 201.96 |
| LYMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 03/21/2011 | 08/16/2011 | 119.00 | 3,896.91 | 0.00 | 3,694.95 | 201.96 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 03/10/2011 | 08/16/2011 | 74.00 | 9,076.36 | 0.00 | 6,477.96 | 2,598.40 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 03/10/2011 | 08/16/2011 | 74.00 | 9,076.36 | 0.00 | 6,477.96 | 2,598.40 |
| POTASH CORP OF SASKATCHEWAN INC (737551107) | 04/19/2011 | 08/16/2011 | 180.00 | 9,897.61 | 0.00 | 10,285.67 | (388.06) |
| POTASH CORP OF SASKATCHEWAN INC (737551107) | 04/19/2011 | 08/16/2011 | 180.00 | 9,897.61 | 0.00 | 10,285.67 | (388.06) |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 03/21/2011 | 08/16/2011 | 200.00 | 4,703.35 | 0.00 | 5,454.00 | (750.65) |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 03/21/2011 | 08/16/2011 | 200.00 | 4,703.35 | 0.00 | 5,454.00 | (750.65) |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 03/21/2011 | 08/16/2011 | 520.00 | 5,599.93 | 0.00 | 5,252.00 | 347.93 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 03/21/2011 | 08/16/2011 | 520.00 | 5,599.93 | 0.00 | 5,252.00 | 347.93 |
| SAP AG (SPON ADR) (803054204) | 03/21/2011 | 08/16/2011 | 137.00 | 7,319.21 | 0.00 | 8,024.09 | (704.88) |
| SAP AG (SPON ADR) (803054204) | 03/21/2011 | 08/16/2011 | 137.00 | 7,319.21 | 0.00 | 8,024.09 | (704.88) |
| SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN (826197501) | 03/21/2011 | 08/16/2011 | 44.00 | 4,691.64 | 0.00 | 5,810.64 | (1,119.00) |
| SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN (826197501) | 03/21/2011 | 08/16/2011 | 44.00 | 4,691.64 | 0.00 | 5,810.64 | (1,119.00) |
| SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN (826197501) | 02/03/2011 | 08/16/2011 | 51.00 | 5,438.04 | 0.00 | 6,503.66 | (1,065.62) |
| SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN (826197501) | 02/03/2011 | 08/16/2011 | 51.00 | 5,438.04 | 0.00 | 6,503.66 | (1,065.62) |
| SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN (826197501) | 03/10/2011 | 08/16/2011 | 54.00 | 5,757.93 | 0.00 | 6,888.96 | (1,131.04) |
| SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN (826197501) | 03/10/2011 | 08/16/2011 | 54.00 | 5,757.93 | 0.00 | 6,888.96 | (1,131.04) |
| SIEMENS AKTIENGESSELLSCHAFT SPONSORED ADR CMN (826197501) | 01/11/2011 | 08/16/2011 | 89.00 | 9,489.91 | 0.00 | 10,533.35 | (1,043.43) |
| TECK RESOURCES LIMITED CMN CLASS B (878742204) | 07/25/2011 | 08/16/2011 | 256.00 | 11,240.74 | 0.00 | 13,663.08 | (2,422.33) |
| TECK RESOURCES LIMITED CMN CLASS B (878742204) | 07/25/2011 | 08/16/2011 | 273.00 | 11,987.20 | 0.00 | 14,570.39 | (2,583.19) |

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Tax Year Account No. Legal Name
2011 R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|--------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 03/21/2011 | 08/16/2011 | 215.00 | 4,044.27 | 0.00 | 4,104.35 | (60.09) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 03/21/2011 | 08/16/2011 | 215.00 | 4,044.27 | 0.00 | 4,104.35 | (60.09) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 03/21/2011 | 08/16/2011 | 49.00 | 3,699.85 | 0.00 | 4,113.06 | (413.21) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 03/21/2011 | 08/16/2011 | 49.00 | 3,699.85 | 0.00 | 4,113.06 | (413.21) |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 03/21/2011 | 08/16/2011 | 929.00 | 3,287.11 | 0.00 | 4,514.94 | (1,227.83) |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 03/21/2011 | 08/16/2011 | 929.00 | 3,287.11 | 0.00 | 4,514.94 | (1,227.83) |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 03/21/2011 | 08/16/2011 | 125.00 | 3,064.58 | 0.00 | 3,591.25 | (526.67) |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 03/21/2011 | 08/16/2011 | 125.00 | 3,064.58 | 0.00 | 3,591.25 | (526.67) |
| YANDEX N.V. CMN (N97284108) | 06/15/2011 | 08/16/2011 | 130.00 | 3,902.92 | 0.00 | 3,938.73 | (35.81) |
| YANDEX N.V. CMN (N97284108) | 06/16/2011 | 08/16/2011 | 228.00 | 6,845.11 | 0.00 | 6,856.10 | (10.99) |
| YANDEX N.V. CMN (N97284108) | 06/16/2011 | 08/16/2011 | 228.00 | 6,845.11 | 0.00 | 6,856.10 | (10.99) |
| YANDEX N.V. CMN (N97284108) | 06/15/2011 | 08/16/2011 | 260.00 | 7,805.83 | 0.00 | 7,877.45 | (71.62) |
| Net Covered Short-Term Gains (Losses) | | | | 447,125.98 | 0.00 | 496,185.28 | (49,059.34) |

NonCovered Short-Term Gains (Losses)

| | | | | | | | |
|--|------------|------------|----------|----------|------|----------|----------|
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 03/18/2010 | 02/03/2011 | 1,541.00 | 7,383.24 | 0.00 | 5,648.38 | 1,734.86 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/13/2010 | 02/10/2011 | 13.00 | 1,069.44 | 0.00 | 548.71 | 520.73 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/10/2010 | 02/10/2011 | 74.00 | 6,087.57 | 0.00 | 2,964.91 | 3,122.66 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 04/26/2010 | 02/15/2011 | 6.00 | 289.91 | 0.00 | 229.06 | 60.85 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 04/26/2010 | 02/16/2011 | 91.00 | 4,378.04 | 0.00 | 3,474.03 | 904.01 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 12/21/2010 | 02/16/2011 | 124.00 | 5,965.69 | 0.00 | 5,592.40 | 373.29 |
| LAFFARGE SPONSORED ADR CMN (505861401) | 08/05/2010 | 02/25/2011 | 121.00 | 1,825.66 | 0.00 | 1,652.71 | 172.95 |

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Short-Term Gains (Losses) | | | | | | | |
| LAFARGE SPONSORED ADR CMN (505861401) | 04/20/2010 | 02/25/2011 | 206.00 | 3,108.15 | 0.00 | 3,874.86 | (766.71) |
| LAFARGE SPONSORED ADR CMN (505861401) | 03/05/2010 | 02/25/2011 | 388.00 | 5,854.19 | 0.00 | 6,988.58 | (1,134.40) |
| LAFARGE SPONSORED ADR CMN (505861401) | 08/05/2010 | 02/28/2011 | 293.00 | 4,405.20 | 0.00 | 4,002.03 | 403.18 |
| LAFARGE SPONSORED ADR CMN (505861401) | 09/13/2010 | 02/28/2011 | 469.00 | 7,051.33 | 0.00 | 6,217.63 | 833.70 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/13/2010 | 04/20/2011 | 57.00 | 5,701.06 | 0.00 | 2,405.88 | 3,295.19 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/13/2010 | 05/02/2011 | 26.00 | 2,510.71 | 0.00 | 1,097.42 | 1,413.29 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/22/2010 | 05/02/2011 | 47.00 | 4,538.58 | 0.00 | 1,993.85 | 2,544.74 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/22/2010 | 05/03/2011 | 28.00 | 2,617.03 | 0.00 | 1,187.82 | 1,429.21 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/30/2010 | 05/03/2011 | 39.00 | 3,645.15 | 0.00 | 1,715.61 | 1,929.54 |
| ASSA ABLLOY AB UNSPONSORED ADR (SWEDEEN) (045387107) | 12/21/2010 | 08/16/2011 | 166.00 | 1,875.86 | 0.00 | 2,391.66 | (515.80) |
| ASSA ABLLOY AB UNSPONSORED ADR (SWEDEEN) (045387107) | 12/22/2010 | 08/16/2011 | 256.00 | 2,892.90 | 0.00 | 3,667.53 | (774.63) |
| ASSA ABLLOY AB UNSPONSORED ADR (SWEDEEN) (045387107) | 12/22/2010 | 08/16/2011 | 256.00 | 2,892.90 | 0.00 | 3,667.53 | (774.63) |
| ASSA ABLLOY AB UNSPONSORED ADR (SWEDEEN) (045387107) | 12/21/2010 | 08/16/2011 | 435.00 | 4,915.67 | 0.00 | 6,267.31 | (1,351.64) |
| BG GROUP PLC SPON ADR CMN (055434203) | 10/13/2010 | 08/16/2011 | 65.00 | 7,013.25 | 0.00 | 6,077.50 | 935.75 |
| BG GROUP PLC SPON ADR CMN (055434203) | 10/13/2010 | 08/16/2011 | 65.00 | 7,013.25 | 0.00 | 6,077.50 | 935.75 |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 10/13/2010 | 08/16/2011 | 151.00 | 4,036.24 | 0.00 | 5,630.79 | (1,594.55) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 10/13/2010 | 08/16/2011 | 151.00 | 4,036.24 | 0.00 | 5,630.79 | (1,594.55) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 10/13/2010 | 08/16/2011 | 151.00 | 4,036.24 | 0.00 | 5,630.79 | (1,594.55) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 09/30/2010 | 08/16/2011 | 269.00 | 7,190.39 | 0.00 | 9,632.22 | (2,441.83) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 09/30/2010 | 08/16/2011 | 269.00 | 7,190.39 | 0.00 | 9,632.22 | (2,441.83) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 12/21/2010 | 08/16/2011 | 286.00 | 7,644.80 | 0.00 | 9,409.40 | (1,764.60) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 12/21/2010 | 08/16/2011 | 286.00 | 7,644.80 | 0.00 | 9,409.40 | (1,764.60) |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 09/30/2010 | 08/16/2011 | 133.00 | 4,901.58 | 0.00 | 4,584.87 | 316.71 |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 09/30/2010 | 08/16/2011 | 133.00 | 4,901.58 | 0.00 | 4,584.87 | 316.71 |
| CANON INC. ADR CMN (138006309) | 08/31/2010 | 08/16/2011 | 142.00 | 6,650.26 | 0.00 | 5,810.20 | 840.06 |
| CANON INC. ADR CMN (138006309) | 08/31/2010 | 08/16/2011 | 142.00 | 6,650.26 | 0.00 | 5,810.20 | 840.06 |

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Tax Year 2011 Account No. [REDACTED] Legal Name R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) NonCovered Short-Term Gains (Losses) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|--------------------------------|-------------------------|----------|----------------------------|-----------------------------------|-------------------------|----------------------|
| CARNIVAL CORPORATION CMN (143658300) | 10/13/2010 | 08/16/2011 | 246.00 | 7,684.10 | 0.00 | 9,923.64 | (2,239.54) |
| CARNIVAL CORPORATION CMN (143658300) | 10/13/2010 | 08/16/2011 | 246.00 | 7,684.11 | 0.00 | 9,923.64 | (2,239.54) |
| KINGFISHER PLC SPONSORED ADR CMN (495724403) | 12/21/2010 | 08/16/2011 | 1,138.00 | 8,661.38 | 0.00 | 9,058.48 | (397.10) |
| KINGFISHER PLC SPONSORED ADR CMN (495724403) | 12/21/2010 | 08/16/2011 | 1,138.00 | 8,661.38 | 0.00 | 9,058.48 | (397.10) |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 12/21/2010 | 08/16/2011 | 240.00 | 7,859.32 | 0.00 | 7,898.40 | (39.08) |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 12/21/2010 | 08/16/2011 | 240.00 | 7,859.32 | 0.00 | 7,898.40 | (39.08) |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 11/01/2010 | 08/16/2011 | 258.00 | 6,067.32 | 0.00 | 6,475.62 | (408.30) |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 11/01/2010 | 08/16/2011 | 258.00 | 6,067.32 | 0.00 | 6,475.62 | (408.30) |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 09/30/2010 | 08/16/2011 | 276.00 | 6,490.62 | 0.00 | 6,583.46 | (92.84) |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 09/30/2010 | 08/16/2011 | 276.00 | 6,490.62 | 0.00 | 6,583.46 | (92.84) |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 10/13/2010 | 08/16/2011 | 685.00 | 7,376.83 | 0.00 | 7,576.10 | (199.27) |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 10/13/2010 | 08/16/2011 | 685.00 | 7,376.83 | 0.00 | 7,576.10 | (199.27) |
| SAP AG (SPON ADR) (803054204) | 12/21/2010 | 08/16/2011 | 352.00 | 18,805.55 | 0.00 | 17,653.19 | 1,152.36 |
| SAP AG (SPON ADR) (803054204) | 12/21/2010 | 08/16/2011 | 352.00 | 18,805.55 | 0.00 | 17,653.19 | 1,152.36 |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (873982208) | 10/13/2010 | 08/16/2011 | 174.00 | 3,587.74 | 0.00 | 4,697.42 | (1,109.68) |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (873982208) | 10/13/2010 | 08/16/2011 | 174.00 | 3,587.74 | 0.00 | 4,697.42 | (1,109.68) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 11/22/2010 | 08/16/2011 | 180.00 | 3,385.90 | 0.00 | 3,703.23 | (317.33) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 11/22/2010 | 08/16/2011 | 180.00 | 3,385.90 | 0.00 | 3,703.23 | (317.33) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 10/13/2010 | 08/16/2011 | 248.00 | 4,665.01 | 0.00 | 5,198.08 | (533.07) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 10/13/2010 | 08/16/2011 | 248.00 | 4,665.01 | 0.00 | 5,198.08 | (533.07) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 12/01/2010 | 08/16/2011 | 310.00 | 5,831.27 | 0.00 | 6,048.97 | (217.70) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 12/01/2010 | 08/16/2011 | 310.00 | 5,831.27 | 0.00 | 6,048.97 | (217.70) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 12/21/2010 | 08/16/2011 | 456.00 | 8,577.60 | 0.00 | 9,156.48 | (578.88) |

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Tax Year Account No. Legal Name
 2011 R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Short-Term Gains (Losses) | | | | | | | |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 12/21/2010 | 08/16/2011 | 456.00 | 8,577.61 | 0.00 | 9,156.48 | (578.88) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 10/13/2010 | 08/16/2011 | 71.00 | 5,361.01 | 0.00 | 5,004.79 | 356.22 |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 10/13/2010 | 08/16/2011 | 71.00 | 5,361.01 | 0.00 | 5,004.79 | 356.22 |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 10/13/2010 | 08/16/2011 | 893.00 | 3,159.73 | 0.00 | 5,706.27 | (2,546.54) |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 10/13/2010 | 08/16/2011 | 893.00 | 3,159.73 | 0.00 | 5,706.27 | (2,546.54) |
| VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402) | 08/25/2010 | 08/16/2011 | 239.00 | 8,021.71 | 0.00 | 4,705.91 | 3,315.80 |
| VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402) | 08/25/2010 | 08/16/2011 | 239.00 | 8,021.71 | 0.00 | 4,705.91 | 3,315.80 |
| VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402) | 10/04/2010 | 08/16/2011 | 273.00 | 9,162.88 | 0.00 | 6,337.61 | 2,825.27 |
| VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402) | 10/04/2010 | 08/16/2011 | 273.00 | 9,162.88 | 0.00 | 6,337.61 | 2,825.27 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 10/13/2010 | 08/16/2011 | 191.00 | 4,682.68 | 0.00 | 4,820.84 | (138.16) |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 10/13/2010 | 08/16/2011 | 191.00 | 4,682.68 | 0.00 | 4,820.84 | (138.16) |
| Net NonCovered Short-Term Gains (Losses) | | | | 392,642.64 | 0.00 | 388,974.85 | 3,667.79 |

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106) | 01/22/2009 | 01/06/2011 | 79.00 | 1,840.53 | 0.00 | 271.76 | 1,568.77 |
| ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106) | 12/29/2008 | 01/06/2011 | 172.00 | 4,007.24 | 0.00 | 649.52 | 3,357.71 |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 07/10/2008 | 01/10/2011 | 28.00 | 1,536.03 | 0.00 | 1,507.53 | 28.50 |

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Tax Year Account No. Legal Name
2011 R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 08/01/2008 | 01/10/2011 | 51.00 | 2,797.77 | 0.00 | 2,773.23 | 24.54 |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 09/30/2008 | 01/11/2011 | 7.00 | 367.21 | 0.00 | 368.37 | (1.15) |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 09/24/2008 | 01/11/2011 | 136.00 | 7,134.44 | 0.00 | 7,602.40 | (467.97) |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 08/01/2008 | 01/11/2011 | 151.00 | 7,921.32 | 0.00 | 8,210.92 | (289.60) |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 01/22/2009 | 01/12/2011 | 77.00 | 4,101.92 | 0.00 | 2,585.66 | 1,516.26 |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 09/30/2008 | 01/12/2011 | 117.00 | 6,232.79 | 0.00 | 6,157.01 | 75.78 |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 10/24/2008 | 01/12/2011 | 157.00 | 8,363.65 | 0.00 | 6,083.37 | 2,280.28 |
| ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106) | 01/22/2009 | 01/13/2011 | 243.00 | 6,557.38 | 0.00 | 835.92 | 5,721.46 |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 08/20/2009 | 02/03/2011 | 172.00 | 7,733.43 | 0.00 | 5,027.28 | 2,706.15 |
| KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401) | 12/29/2008 | 02/03/2011 | 226.00 | 7,010.13 | 0.00 | 2,779.80 | 4,230.33 |
| SAP AG (SPON ADR) (803054204) | 05/29/2008 | 02/03/2011 | 248.00 | 14,487.68 | 0.00 | 13,682.16 | 805.52 |
| SAP AG (SPON ADR) (803054204) | 05/19/2008 | 02/03/2011 | 249.00 | 14,546.10 | 0.00 | 12,945.19 | 1,600.91 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 01/22/2009 | 02/09/2011 | 68.00 | 3,325.95 | 0.00 | 1,610.92 | 1,715.03 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 03/09/2009 | 02/09/2011 | 93.00 | 4,548.73 | 0.00 | 2,236.74 | 2,311.99 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 05/06/2009 | 02/09/2011 | 133.00 | 6,505.17 | 0.00 | 3,918.55 | 2,586.62 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 09/30/2008 | 02/09/2011 | 150.00 | 7,336.66 | 0.00 | 4,426.23 | 2,910.43 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 01/22/2009 | 02/09/2011 | 38.00 | 1,091.50 | 0.00 | 423.70 | 667.80 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 11/18/2008 | 02/09/2011 | 306.00 | 8,769.47 | 0.00 | 3,826.38 | 4,963.09 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 01/22/2009 | 02/10/2011 | 137.00 | 3,831.78 | 0.00 | 1,527.55 | 2,304.23 |
| SAP AG (SPON ADR) (803054204) | 05/29/2008 | 02/14/2011 | 17.00 | 1,021.85 | 0.00 | 937.89 | 83.96 |

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Tax Year 2011 Account No. [REDACTED] Legal Name R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| SAP AG (SPON ADR) (803054204) | 10/07/2008 | 02/14/2011 | 106.00 | 6,371.54 | 0.00 | 3,967.19 | 2,404.35 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 05/06/2009 | 02/15/2011 | 31.00 | 1,497.85 | 0.00 | 913.85 | 584.50 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 06/30/2009 | 02/15/2011 | 74.00 | 3,575.51 | 0.00 | 2,212.60 | 1,362.91 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 05/08/2009 | 02/15/2011 | 252.00 | 12,176.05 | 0.00 | 7,379.52 | 4,796.53 |
| LAFARGE SPONSORED ADR CMN (505861401) | 02/04/2010 | 02/24/2011 | 437.00 | 6,559.85 | 0.00 | 8,030.31 | (1,470.46) |
| LAFARGE SPONSORED ADR CMN (505861401) | 01/28/2010 | 02/24/2011 | 700.00 | 10,507.78 | 0.00 | 13,440.49 | (2,932.72) |
| LAFARGE SPONSORED ADR CMN (505861401) | 02/04/2010 | 02/25/2011 | 167.00 | 2,519.71 | 0.00 | 3,068.79 | (549.08) |
| INFOSYS LTD SPONSORED ADR CMN - (456788108) | 02/20/2009 | 03/15/2011 | 9.00 | 595.74 | 0.00 | 221.36 | 374.38 |
| INFOSYS LTD SPONSORED ADR CMN - (456788108) | 06/30/2009 | 03/15/2011 | 21.00 | 1,390.06 | 0.00 | 774.90 | 615.16 |
| INFOSYS LTD SPONSORED ADR CMN - (456788108) | 03/19/2009 | 03/15/2011 | 151.00 | 9,995.16 | 0.00 | 4,042.60 | 5,952.56 |
| INFOSYS LTD SPONSORED ADR CMN - (456788108) | 04/23/2009 | 03/15/2011 | 156.00 | 10,326.13 | 0.00 | 4,428.96 | 5,897.17 |
| INFOSYS LTD SPONSORED ADR CMN - (456788108) | 06/30/2009 | 03/16/2011 | 67.00 | 4,339.87 | 0.00 | 2,472.30 | 1,867.57 |
| SAP AG (SPON ADR) (803054204) | 10/10/2008 | 04/18/2011 | 107.00 | 6,771.80 | 0.00 | 3,583.95 | 3,187.85 |
| SAP AG (SPON ADR) (803054204) | 10/07/2008 | 04/18/2011 | 134.00 | 8,480.57 | 0.00 | 5,015.12 | 3,465.45 |
| SOUTHERN COPPER CORPORATION CMN (84265V105) | 01/28/2010 | 04/19/2011 | 214.00 | 7,671.79 | 0.00 | 5,964.93 | 1,706.86 |
| SOUTHERN COPPER CORPORATION CMN (84265V105) | 07/20/2009 | 04/19/2011 | 410.00 | 14,698.30 | 0.00 | 9,690.22 | 5,008.07 |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 04/16/2009 | 05/11/2011 | 24.00 | 240.86 | 0.00 | 443.59 | (202.73) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 01/22/2009 | 05/11/2011 | 72.00 | 722.58 | 0.00 | 1,220.40 | (497.82) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 01/15/2009 | 05/11/2011 | 292.00 | 2,930.46 | 0.00 | 5,119.40 | (2,188.94) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 12/29/2008 | 05/11/2011 | 1,110.00 | 11,139.75 | 0.00 | 21,529.34 | (10,389.59) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 04/16/2009 | 05/12/2011 | 104.00 | 1,024.09 | 0.00 | 1,922.20 | (898.12) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 12/17/2009 | 05/12/2011 | 122.00 | 1,201.33 | 0.00 | 2,477.85 | (1,276.51) |

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long Term Gains (Losses) | | | | | | | |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 09/29/2009 | 05/12/2011 | 165.00 | 1,624.76 | 0.00 | 3,979.80 | (2,355.04) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 09/15/2009 | 05/12/2011 | 230.00 | 2,264.81 | 0.00 | 5,775.81 | (3,511.00) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 12/17/2009 | 05/13/2011 | 12.00 | 119.56 | 0.00 | 243.72 | (124.16) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 12/30/2009 | 05/13/2011 | 300.00 | 2,989.11 | 0.00 | 6,051.69 | (3,062.58) |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 03/13/2009 | 05/16/2011 | 180.00 | 12,776.17 | 0.00 | 6,950.29 | 5,825.88 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 03/13/2009 | 05/17/2011 | 54.00 | 3,800.13 | 0.00 | 2,085.09 | 1,715.04 |
| COCA-COLA HELLENIC BOTTLING CO SPONSORED ADR CMN (1912EP104) | 01/22/2009 | 05/18/2011 | 163.00 | 3,928.54 | 0.00 | 1,989.01 | 1,939.53 |
| COCA-COLA HELLENIC BOTTLING CO SPONSORED ADR CMN (1912EP104) | 12/29/2008 | 05/18/2011 | 719.00 | 17,328.94 | 0.00 | 8,411.94 | 8,917.00 |
| AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105) | 08/23/2007 | 05/19/2011 | 65.00 | 3,258.54 | 0.00 | 3,847.43 | (588.89) |
| AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105) | 09/05/2007 | 05/19/2011 | 288.00 | 14,437.86 | 0.00 | 17,551.56 | (3,113.70) |
| AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105) | 09/05/2007 | 05/25/2011 | 184.00 | 9,528.19 | 0.00 | 11,213.49 | (1,685.30) |
| AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105) | 01/22/2009 | 05/26/2011 | 144.00 | 7,443.29 | 0.00 | 3,928.32 | 3,514.97 |
| AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105) | 09/05/2007 | 05/26/2011 | 149.00 | 7,701.73 | 0.00 | 9,080.49 | (1,378.76) |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 09/11/2009 | 07/20/2011 | 13.00 | 1,654.26 | 0.00 | 963.37 | 690.89 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 09/09/2009 | 07/20/2011 | 39.00 | 4,962.77 | 0.00 | 2,762.84 | 2,199.93 |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 12/13/2006 | 07/26/2011 | 304.00 | 14,252.49 | 0.00 | 9,675.75 | 4,576.75 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 03/13/2009 | 07/27/2011 | 106.00 | 8,382.41 | 0.00 | 4,092.95 | 4,289.46 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 11/20/2008 | 07/27/2011 | 68.00 | 2,565.50 | 0.00 | 670.50 | 1,895.00 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 11/18/2008 | 07/27/2011 | 287.00 | 10,827.93 | 0.00 | 2,934.63 | 7,893.30 |

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Tax Year 2011 Account No. [REDACTED] Legal Name R. BRADFORD MALIT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106) | 09/29/2009 | 08/16/2011 | 501.00 | 12,815.78 | 0.00 | 3,488.31 | 9,327.47 |
| ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106) | 09/29/2009 | 08/16/2011 | 507.00 | 12,969.27 | 0.00 | 3,530.09 | 9,439.18 |
| BG GROUP PLC SPON ADR CMN (055434203) | 07/13/2009 | 08/16/2011 | 34.00 | 3,668.47 | 0.00 | 2,735.58 | 932.89 |
| BG GROUP PLC SPON ADR CMN (055434203) | 09/29/2009 | 08/16/2011 | 43.00 | 4,639.53 | 0.00 | 3,764.22 | 875.31 |
| BG GROUP PLC SPON ADR CMN (055434203) | 09/29/2009 | 08/16/2011 | 43.00 | 4,639.53 | 0.00 | 3,764.22 | 875.31 |
| BG GROUP PLC SPON ADR CMN (055434203) | 08/04/2009 | 08/16/2011 | 90.00 | 9,710.65 | 0.00 | 7,845.11 | 1,865.54 |
| BG GROUP PLC SPON ADR CMN (055434203) | 08/04/2009 | 08/16/2011 | 90.00 | 9,710.65 | 0.00 | 7,845.11 | 1,865.54 |
| BG GROUP PLC SPON ADR CMN (055434203) | 07/13/2009 | 08/16/2011 | 122.00 | 13,163.33 | 0.00 | 9,815.89 | 3,347.44 |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 01/22/2009 | 08/16/2011 | 64.00 | 1,710.73 | 0.00 | 981.12 | 729.61 |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 09/29/2009 | 08/16/2011 | 103.00 | 2,753.20 | 0.00 | 4,340.42 | (1,587.22) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 09/29/2009 | 08/16/2011 | 103.00 | 2,753.20 | 0.00 | 4,340.42 | (1,587.22) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 05/25/2010 | 08/16/2011 | 107.00 | 2,880.12 | 0.00 | 2,984.40 | (124.28) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 05/25/2010 | 08/16/2011 | 107.00 | 2,880.12 | 0.00 | 2,984.40 | (124.28) |
| CANADIAN NATIONAL RAILWAY CO. CMN (136375102) | 01/22/2009 | 08/16/2011 | 91.00 | 6,530.03 | 0.00 | 2,907.45 | 3,622.58 |
| CANADIAN NATIONAL RAILWAY CO. CMN (136375102) | 01/22/2009 | 08/16/2011 | 91.00 | 6,530.03 | 0.00 | 2,907.45 | 3,622.58 |
| CANADIAN NATIONAL RAILWAY CO. CMN (136375102) | 12/29/2008 | 08/16/2011 | 815.00 | 58,483.27 | 0.00 | 28,076.18 | 30,407.09 |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 09/29/2009 | 08/16/2011 | 114.00 | 4,201.35 | 0.00 | 3,783.66 | 417.70 |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 09/29/2009 | 08/16/2011 | 114.00 | 4,201.35 | 0.00 | 3,783.66 | 417.70 |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 09/01/2009 | 08/16/2011 | 233.00 | 8,586.98 | 0.00 | 6,501.64 | 2,085.34 |
| CANON INC ADR CMN (138006309) | 07/02/2010 | 08/16/2011 | 95.00 | 4,449.12 | 0.00 | 3,545.13 | 903.99 |
| CANON INC ADR CMN (138006309) | 07/09/2010 | 08/16/2011 | 145.00 | 6,790.76 | 0.00 | 5,720.05 | 1,070.71 |
| CANON INC ADR CMN (138006309) | 07/09/2010 | 08/16/2011 | 145.00 | 6,790.76 | 0.00 | 5,720.05 | 1,070.71 |
| CARNIVAL CORPORATION CMN (143655300) | 04/20/2010 | 08/16/2011 | 133.00 | 4,154.41 | 0.00 | 5,320.00 | (1,165.59) |
| CARNIVAL CORPORATION CMN (143655300) | 04/20/2010 | 08/16/2011 | 133.00 | 4,154.41 | 0.00 | 5,320.00 | (1,165.59) |
| CARNIVAL CORPORATION CMN (143655300) | 01/22/2009 | 08/16/2011 | 186.00 | 5,809.93 | 0.00 | 3,627.00 | 2,182.93 |

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| CARNIVAL CORPORATION CMN (143658300) | 01/22/2009 | 08/16/2011 | 186.00 | 5,809.93 | 0.00 | 3,627.00 | 2,182.93 |
| CARNIVAL CORPORATION CMN (143658300) | 01/13/2010 | 08/16/2011 | 191.00 | 5,966.11 | 0.00 | 6,446.99 | (480.88) |
| CARNIVAL CORPORATION CMN (143658300) | 01/13/2010 | 08/16/2011 | 191.00 | 5,966.11 | 0.00 | 6,446.99 | (480.88) |
| CARNIVAL CORPORATION CMN (143658300) | 12/29/2008 | 08/16/2011 | 575.00 | 17,960.81 | 0.00 | 13,142.78 | 4,818.04 |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 04/20/2010 | 08/16/2011 | 123.00 | 3,943.30 | 0.00 | 4,544.85 | (601.55) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 04/20/2010 | 08/16/2011 | 123.00 | 3,943.30 | 0.00 | 4,544.85 | (601.55) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 04/20/2010 | 08/16/2011 | 123.00 | 3,943.30 | 0.00 | 4,544.85 | (601.55) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 10/13/2009 | 08/16/2011 | 249.00 | 7,982.79 | 0.00 | 8,313.44 | (330.65) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 10/20/2009 | 08/16/2011 | 341.00 | 10,932.25 | 0.00 | 11,909.36 | (977.11) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 10/20/2009 | 08/16/2011 | 341.00 | 10,932.25 | 0.00 | 11,909.36 | (977.11) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 10/20/2009 | 08/16/2011 | 341.00 | 10,932.25 | 0.00 | 11,909.36 | (977.11) |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 01/25/2008 | 08/16/2011 | 20.00 | 1,573.97 | 0.00 | 1,058.64 | 515.33 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 05/14/2008 | 08/16/2011 | 49.00 | 3,856.23 | 0.00 | 3,086.53 | 770.70 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 05/14/2008 | 08/16/2011 | 49.00 | 3,856.23 | 0.00 | 3,086.53 | 770.70 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 01/22/2009 | 08/16/2011 | 64.00 | 5,036.70 | 0.00 | 2,416.00 | 2,620.70 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 01/22/2009 | 08/16/2011 | 64.00 | 5,036.70 | 0.00 | 2,416.00 | 2,620.70 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 01/29/2008 | 08/16/2011 | 123.00 | 9,679.91 | 0.00 | 6,710.58 | 2,969.33 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 01/29/2008 | 08/16/2011 | 123.00 | 9,679.91 | 0.00 | 6,710.58 | 2,969.33 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 01/29/2008 | 08/16/2011 | 123.00 | 9,679.91 | 0.00 | 6,710.58 | 2,969.33 |
| EMBRAER SA ADR CMN (29082A107) | 09/29/2009 | 08/16/2011 | 150.00 | 3,558.85 | 0.00 | 3,516.00 | 42.85 |
| EMBRAER SA ADR CMN (29082A107) | 09/29/2009 | 08/16/2011 | 150.00 | 3,558.85 | 0.00 | 3,516.00 | 42.85 |
| EMBRAER SA ADR CMN (29082A107) | 09/29/2009 | 08/16/2011 | 150.00 | 3,558.85 | 0.00 | 3,516.00 | 42.85 |
| EMBRAER SA ADR CMN (29082A107) | 01/22/2009 | 08/16/2011 | 168.00 | 3,985.91 | 0.00 | 2,825.76 | 1,160.15 |
| EMBRAER SA ADR CMN (29082A107) | 01/22/2009 | 08/16/2011 | 168.00 | 3,985.91 | 0.00 | 2,825.76 | 1,160.15 |
| EMBRAER SA ADR CMN (29082A107) | 03/04/2009 | 08/16/2011 | 230.00 | 5,456.90 | 0.00 | 2,386.23 | 3,070.67 |

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Tax Year Account No. Legal Name
2011 **R. BRADFORD MALT, TRUSTEE**

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|--------------------------------|-------------------------|----------|----------------------------|-----------------------------------|-------------------------|----------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| EMBRAER SA ADR CMN (29082A107) | 03/04/2009 | 08/16/2011 | 230.00 | 5,456.90 | 0.00 | 2,386.23 | 3,070.67 |
| EMBRAER SA ADR CMN (29082A107) | 12/29/2008 | 08/16/2011 | 550.00 | 13,049.10 | 0.00 | 8,158.53 | 4,890.57 |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 12/17/2008 | 08/16/2011 | 42.00 | 1,196.04 | 0.00 | 478.38 | 717.66 |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 01/22/2009 | 08/16/2011 | 114.00 | 3,246.38 | 0.00 | 1,172.30 | 2,074.08 |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 01/22/2009 | 08/16/2011 | 114.00 | 3,246.38 | 0.00 | 1,172.30 | 2,074.08 |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 09/29/2009 | 08/16/2011 | 216.00 | 6,151.04 | 0.00 | 3,211.20 | 2,939.84 |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 09/29/2009 | 08/16/2011 | 216.00 | 6,151.04 | 0.00 | 3,211.20 | 2,939.84 |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 07/27/2009 | 08/16/2011 | 690.00 | 19,649.17 | 0.00 | 9,578.56 | 10,070.61 |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 07/27/2009 | 08/16/2011 | 690.00 | 19,649.17 | 0.00 | 9,578.56 | 10,070.61 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 09/11/2009 | 08/16/2011 | 54.00 | 3,765.28 | 0.00 | 2,505.43 | 1,259.85 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 09/11/2009 | 08/16/2011 | 54.00 | 3,765.28 | 0.00 | 2,505.43 | 1,259.85 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 06/30/2009 | 08/16/2011 | 78.00 | 5,438.73 | 0.00 | 3,479.58 | 1,959.15 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 06/30/2009 | 08/16/2011 | 78.00 | 5,438.73 | 0.00 | 3,479.58 | 1,959.15 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 09/29/2009 | 08/16/2011 | 108.00 | 7,530.55 | 0.00 | 5,335.20 | 2,195.35 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 09/29/2009 | 08/16/2011 | 108.00 | 7,530.55 | 0.00 | 5,335.20 | 2,195.35 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 05/14/2009 | 08/16/2011 | 155.00 | 10,807.74 | 0.00 | 6,419.91 | 4,387.83 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 05/14/2009 | 08/16/2011 | 155.00 | 10,807.74 | 0.00 | 6,419.91 | 4,387.83 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 05/14/2009 | 08/16/2011 | 172.00 | 11,993.10 | 0.00 | 7,124.03 | 4,869.07 |
| HANG LUNG PTYS LTD SPONSORED ADR CMN (41043M104) | 04/24/2009 | 08/16/2011 | 663.00 | 11,330.45 | 0.00 | 8,851.05 | 2,479.40 |
| HANG LUNG PTYS LTD SPONSORED ADR CMN (41043M104) | 04/24/2009 | 08/16/2011 | 662.00 | 14,731.29 | 0.00 | 11,507.70 | 3,223.59 |

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Tax Year Account No. Legal Name
2011 R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| HENNES & MAURITZ AB ADR CMN (425883105) | 06/30/2009 | 08/16/2011 | 532.00 | 3,356.59 | 0.00 | 2,638.72 | 717.87 |
| HENNES & MAURITZ AB ADR CMN (425883105) | 06/30/2009 | 08/16/2011 | 532.00 | 3,356.59 | 0.00 | 2,638.72 | 717.87 |
| HENNES & MAURITZ AB ADR CMN (425883105) | 01/22/2009 | 08/16/2011 | 558.00 | 3,520.63 | 0.00 | 2,128.77 | 1,391.86 |
| HENNES & MAURITZ AB ADR CMN (425883105) | 01/22/2009 | 08/16/2011 | 558.00 | 3,520.63 | 0.00 | 2,128.77 | 1,391.86 |
| HENNES & MAURITZ AB ADR CMN (425883105) | 09/29/2009 | 08/16/2011 | 936.00 | 5,905.58 | 0.00 | 5,255.64 | 649.94 |
| HENNES & MAURITZ AB ADR CMN (425883105) | 09/29/2009 | 08/16/2011 | 936.00 | 5,905.58 | 0.00 | 5,255.64 | 649.94 |
| HENNES & MAURITZ AB ADR CMN (425883105) | 04/20/2010 | 08/16/2011 | 1,068.00 | 6,738.42 | 0.00 | 7,342.50 | (604.08) |
| HENNES & MAURITZ AB ADR CMN (425883105) | 04/20/2010 | 08/16/2011 | 1,068.00 | 6,738.42 | 0.00 | 7,342.50 | (604.08) |
| HENNES & MAURITZ AB ADR CMN (425883105) | 12/29/2008 | 08/16/2011 | 4,388.00 | 27,685.55 | 0.00 | 17,768.55 | 9,917.00 |
| HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109) | 03/13/2009 | 08/16/2011 | 151.00 | 2,725.50 | 0.00 | 1,198.22 | 1,527.28 |
| HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109) | 04/02/2009 | 08/16/2011 | 158.00 | 2,851.85 | 0.00 | 1,549.25 | 1,302.60 |
| HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109) | 04/02/2009 | 08/16/2011 | 158.00 | 2,851.85 | 0.00 | 1,549.25 | 1,302.60 |
| HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109) | 06/30/2009 | 08/16/2011 | 311.00 | 5,613.44 | 0.00 | 4,836.05 | 777.39 |
| HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109) | 06/30/2009 | 08/16/2011 | 311.00 | 5,613.44 | 0.00 | 4,836.05 | 777.39 |
| HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109) | 03/19/2009 | 08/16/2011 | 463.00 | 8,356.99 | 0.00 | 4,017.64 | 4,339.35 |
| HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109) | 03/19/2009 | 08/16/2011 | 463.00 | 8,356.99 | 0.00 | 4,017.64 | 4,339.35 |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 05/20/2010 | 08/16/2011 | 22.00 | 383.95 | 0.00 | 387.12 | (3.17) |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 05/20/2010 | 08/16/2011 | 300.00 | 5,235.65 | 0.00 | 5,278.86 | (43.21) |
| KINGFISHER PLC SPONSORED ADR CMN (495724403) | 01/22/2009 | 08/16/2011 | 323.00 | 2,458.37 | 0.00 | 1,140.19 | 1,318.18 |
| KINGFISHER PLC SPONSORED ADR CMN (495724403) | 01/22/2009 | 08/16/2011 | 323.00 | 2,458.37 | 0.00 | 1,140.19 | 1,318.18 |

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REALIZED GAINS AND LOSSES (Continued)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|--------------------------------|-------------------------|----------|----------------------------|-----------------------------------|-------------------------|----------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| KINGFISHER PLC SPONSORED ADR CMN (495724403) | 06/30/2009 | 08/16/2011 | 475.00 | 3,615.25 | 0.00 | 2,764.50 | 850.75 |
| KINGFISHER PLC SPONSORED ADR CMN (495724403) | 06/30/2009 | 08/16/2011 | 475.00 | 3,615.25 | 0.00 | 2,764.50 | 850.75 |
| KINGFISHER PLC SPONSORED ADR CMN (495724403) | 12/29/2008 | 08/16/2011 | 4,063.00 | 30,923.71 | 0.00 | 15,578.35 | 15,345.36 |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 07/23/2009 | 08/16/2011 | 121.00 | 1,098.65 | 0.00 | 1,855.81 | (757.16) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 07/23/2009 | 08/16/2011 | 121.00 | 1,098.65 | 0.00 | 1,855.81 | (757.16) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 06/30/2009 | 08/16/2011 | 161.00 | 1,461.84 | 0.00 | 2,231.46 | (769.62) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 06/30/2009 | 08/16/2011 | 161.00 | 1,461.84 | 0.00 | 2,231.46 | (769.62) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 04/20/2010 | 08/16/2011 | 247.00 | 2,242.69 | 0.00 | 4,253.34 | (2,010.65) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 04/20/2010 | 08/16/2011 | 247.00 | 2,242.69 | 0.00 | 4,253.34 | (2,010.65) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 09/29/2009 | 08/16/2011 | 323.00 | 2,932.75 | 0.00 | 5,933.25 | (3,000.50) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 09/29/2009 | 08/16/2011 | 323.00 | 2,932.75 | 0.00 | 5,933.25 | (3,000.50) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 09/29/2009 | 08/16/2011 | 323.00 | 2,932.75 | 0.00 | 5,933.25 | (3,000.50) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 01/22/2009 | 08/16/2011 | 408.00 | 3,713.61 | 0.00 | 4,343.58 | (629.97) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 01/22/2009 | 08/16/2011 | 408.00 | 3,713.61 | 0.00 | 4,343.58 | (629.97) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 01/22/2009 | 08/16/2011 | 465.00 | 4,222.07 | 0.00 | 4,938.30 | (716.23) |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 03/31/2009 | 08/16/2011 | 6.00 | 196.48 | 0.00 | 74.30 | 122.18 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 04/20/2010 | 08/16/2011 | 252.00 | 8,252.29 | 0.00 | 5,995.08 | 2,257.21 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 04/20/2010 | 08/16/2011 | 252.00 | 8,252.29 | 0.00 | 5,995.08 | 2,257.21 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 06/30/2009 | 08/16/2011 | 262.00 | 8,579.76 | 0.00 | 4,003.36 | 4,576.40 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 06/30/2009 | 08/16/2011 | 262.00 | 8,579.76 | 0.00 | 4,003.36 | 4,576.40 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 03/31/2009 | 08/16/2011 | 531.00 | 17,388.75 | 0.00 | 6,575.85 | 10,812.90 |
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 03/25/2010 | 08/16/2011 | 193.00 | 613.73 | 0.00 | 718.62 | (104.89) |
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 05/12/2010 | 08/16/2011 | 1,650.00 | 5,246.90 | 0.00 | 5,618.42 | (371.52) |
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 05/12/2010 | 08/16/2011 | 1,650.00 | 5,246.90 | 0.00 | 5,618.42 | (371.52) |
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 03/25/2010 | 08/16/2011 | 3,412.00 | 10,849.95 | 0.00 | 12,704.24 | (1,854.29) |
| NESTLE SA SPONSORED ADR (REF 1/20 CHF 10 REED SHS) (641069406) | 06/30/2009 | 08/16/2011 | 99.00 | 6,276.48 | 0.00 | 3,717.45 | 2,559.03 |
| NESTLE SA SPONSORED ADR (REF 1/20 CHF 10 REED SHS) (641069406) | 06/30/2009 | 08/16/2011 | 99.00 | 6,276.48 | 0.00 | 3,717.45 | 2,559.03 |
| NESTLE SA SPONSORED ADR (REF 1/20 CHF 10 REED SHS) (641069406) | 06/30/2009 | 08/16/2011 | 99.00 | 6,276.48 | 0.00 | 3,717.45 | 2,559.03 |

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406) | 04/20/2010 | 08/16/2011 | 102.00 | 6,466.68 | 0.00 | 4,977.60 | 1,489.08 |
| NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406) | 04/20/2010 | 08/16/2011 | 102.00 | 6,466.68 | 0.00 | 4,977.60 | 1,489.08 |
| NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406) | 01/22/2009 | 08/16/2011 | 114.00 | 7,227.46 | 0.00 | 4,012.80 | 3,214.66 |
| NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406) | 01/22/2009 | 08/16/2011 | 114.00 | 7,227.46 | 0.00 | 4,012.80 | 3,214.66 |
| NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406) | 12/29/2008 | 08/16/2011 | 500.00 | 31,699.39 | 0.00 | 19,775.00 | 11,924.39 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 10/08/2009 | 08/16/2011 | 5.00 | 613.27 | 0.00 | 408.95 | 204.32 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 12/02/2009 | 08/16/2011 | 97.00 | 11,897.39 | 0.00 | 7,064.02 | 4,833.37 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 12/02/2009 | 08/16/2011 | 97.00 | 11,897.39 | 0.00 | 7,064.02 | 4,833.37 |
| POTASH CORP OF SASKATCHEWAN INC (737551107) | 10/07/2009 | 08/16/2011 | 255.00 | 14,021.62 | 0.00 | 7,607.84 | 6,413.78 |
| POTASH CORP OF SASKATCHEWAN INC (737551107) | 10/07/2009 | 08/16/2011 | 255.00 | 14,021.62 | 0.00 | 7,607.84 | 6,413.78 |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 06/16/2010 | 08/16/2011 | 320.00 | 7,525.36 | 0.00 | 6,864.22 | 661.14 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) | 06/30/2009 | 08/16/2011 | 107.00 | 1,152.29 | 0.00 | 981.19 | 171.10 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) | 06/30/2009 | 08/16/2011 | 254.00 | 2,735.35 | 0.00 | 2,329.18 | 406.17 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) | 09/29/2009 | 08/16/2011 | 350.00 | 3,759.18 | 0.00 | 3,440.50 | 328.68 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) | 09/29/2009 | 08/16/2011 | 350.00 | 3,759.18 | 0.00 | 3,440.50 | 328.68 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) | 11/12/2009 | 08/16/2011 | 395.00 | 4,253.79 | 0.00 | 3,979.39 | 274.40 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) | 11/12/2009 | 08/16/2011 | 395.00 | 4,253.79 | 0.00 | 3,979.39 | 274.40 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) | 04/20/2010 | 08/16/2011 | 494.00 | 5,319.93 | 0.00 | 5,409.30 | (89.37) |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) | 04/20/2010 | 08/16/2011 | 494.00 | 5,319.93 | 0.00 | 5,409.30 | (89.37) |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) | 04/20/2010 | 08/16/2011 | 494.00 | 5,319.93 | 0.00 | 5,409.30 | (89.37) |

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⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 09/10/2009 | 08/16/2011 | 940.00 | 10,122.95 | 0.00 | 9,174.78 | 948.17 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 09/10/2009 | 08/16/2011 | 940.00 | 10,122.95 | 0.00 | 9,174.78 | 948.17 |
| SABMILLER PLC SPONSORED ADR (78572M105) | 01/22/2009 | 08/16/2011 | 127.00 | 4,408.09 | 0.00 | 1,934.21 | 2,473.88 |
| SABMILLER PLC SPONSORED ADR (78572M105) | 01/22/2009 | 08/16/2011 | 127.00 | 4,408.09 | 0.00 | 1,934.21 | 2,473.88 |
| SABMILLER PLC SPONSORED ADR (78572M105) | 12/29/2008 | 08/16/2011 | 806.00 | 27,975.72 | 0.00 | 13,653.64 | 14,322.08 |
| SAP AG (SPON ADR) (803054204) | 04/20/2010 | 08/16/2011 | 157.00 | 8,387.70 | 0.00 | 7,652.18 | 735.52 |
| SAP AG (SPON ADR) (803054204) | 04/20/2010 | 08/16/2011 | 176.00 | 9,402.78 | 0.00 | 8,578.24 | 824.54 |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 05/21/2010 | 08/16/2011 | 102.00 | 2,103.16 | 0.00 | 1,993.99 | 109.17 |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 05/21/2010 | 08/16/2011 | 102.00 | 2,103.16 | 0.00 | 1,993.99 | 109.17 |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 06/30/2009 | 08/16/2011 | 159.00 | 3,278.45 | 0.00 | 3,590.43 | (311.98) |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 06/30/2009 | 08/16/2011 | 159.00 | 3,278.45 | 0.00 | 3,590.43 | (311.98) |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 01/22/2009 | 08/16/2011 | 228.00 | 4,701.18 | 0.00 | 4,351.76 | 349.42 |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 01/22/2009 | 08/16/2011 | 228.00 | 4,701.18 | 0.00 | 4,351.76 | 349.42 |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 08/01/2008 | 08/16/2011 | 393.00 | 8,103.35 | 0.00 | 10,183.80 | (2,080.45) |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 04/24/2009 | 08/16/2011 | 471.00 | 9,711.65 | 0.00 | 9,333.65 | 378.00 |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 04/24/2009 | 08/16/2011 | 471.00 | 9,711.65 | 0.00 | 9,333.65 | 378.00 |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 04/21/2010 | 08/16/2011 | 55.00 | 1,034.58 | 0.00 | 1,120.04 | (85.46) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 04/21/2010 | 08/16/2011 | 55.00 | 1,034.58 | 0.00 | 1,120.04 | (85.46) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 04/20/2010 | 08/16/2011 | 255.00 | 4,796.69 | 0.00 | 5,069.40 | (272.71) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 04/20/2010 | 08/16/2011 | 255.00 | 4,796.69 | 0.00 | 5,069.40 | (272.71) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 10/21/2009 | 08/16/2011 | 499.00 | 9,386.46 | 0.00 | 9,804.70 | (418.25) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 08/04/2010 | 08/16/2011 | 14.00 | 1,057.10 | 0.00 | 1,041.85 | 15.25 |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 08/04/2010 | 08/16/2011 | 14.00 | 1,057.10 | 0.00 | 1,041.85 | 15.25 |

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|--------------------------------|-------------------------|----------|----------------------------|-----------------------------------|-------------------------|----------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 11/19/2009 | 08/16/2011 | 32.00 | 2,416.23 | 0.00 | 2,497.39 | (81.16) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 11/19/2009 | 08/16/2011 | 32.00 | 2,416.23 | 0.00 | 2,497.39 | (81.16) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 01/22/2009 | 08/16/2011 | 36.00 | 2,718.26 | 0.00 | 2,233.80 | 484.46 |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 12/02/2009 | 08/16/2011 | 55.00 | 4,152.89 | 0.00 | 4,511.56 | (358.67) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 12/02/2009 | 08/16/2011 | 55.00 | 4,152.89 | 0.00 | 4,511.56 | (358.67) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 01/15/2010 | 08/16/2011 | 78.00 | 5,889.56 | 0.00 | 7,089.27 | (1,199.71) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 01/15/2010 | 08/16/2011 | 78.00 | 5,889.56 | 0.00 | 7,089.27 | (1,199.71) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 04/20/2010 | 08/16/2011 | 80.00 | 6,040.57 | 0.00 | 6,306.90 | (266.33) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 04/20/2010 | 08/16/2011 | 80.00 | 6,040.57 | 0.00 | 6,306.90 | (266.33) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 01/22/2009 | 08/16/2011 | 88.00 | 6,644.63 | 0.00 | 5,460.40 | 1,184.23 |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 02/04/2010 | 08/16/2011 | 923.00 | 3,265.88 | 0.00 | 4,000.74 | (734.86) |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 06/30/2010 | 08/16/2011 | 1,324.00 | 4,684.75 | 0.00 | 5,696.64 | (1,011.89) |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 06/30/2010 | 08/16/2011 | 1,324.00 | 4,684.75 | 0.00 | 5,696.64 | (1,011.89) |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 03/16/2010 | 08/16/2011 | 1,586.00 | 5,611.79 | 0.00 | 6,599.03 | (987.24) |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 03/16/2010 | 08/16/2011 | 1,586.00 | 5,611.79 | 0.00 | 6,599.03 | (987.24) |
| VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PRD USD0.4941 (928662402) | 08/02/2010 | 08/16/2011 | 54.00 | 1,812.44 | 0.00 | 1,173.49 | 638.94 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 04/20/2010 | 08/16/2011 | 192.00 | 4,707.19 | 0.00 | 4,911.56 | (204.37) |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 04/20/2010 | 08/16/2011 | 192.00 | 4,707.19 | 0.00 | 4,911.56 | (204.37) |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 09/29/2009 | 08/16/2011 | 224.00 | 5,491.72 | 0.00 | 3,959.20 | 1,532.52 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 09/29/2009 | 08/16/2011 | 224.00 | 5,491.72 | 0.00 | 3,959.20 | 1,532.52 |

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

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Tax Year 2011 Account No. Legal Name
R. BRADFORD MALT, TRUSTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114M107) | 02/20/2009 | 08/16/2011 | 243.00 | 5,957.54 | 0.00 | 2,418.16 | 3,539.38 |
| Net NonCovered Long-Term Gains (Losses) | | | | 1,540,249.33 | 0.00 | 1,171,232.60 | 369,016.71 |

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Tax Year Account No. Legal Name
2011 THE W. MITT ROMNEY BLIND TRUST

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

| SHORT-TERM GAINS (LOSSES) | | LONG-TERM GAINS (LOSSES) | | ORDINARY GAINS (LOSSES) | |
|--|--------------------|---|-------------------|---|-------------|
| Net Covered Short-Term Gains (Losses) | (62,829.53) | Net Covered Long-Term Gains (Losses) | 0.00 | Net Ordinary Gains (Losses) | 0.00 |
| Net NonCovered Short-Term Gains (Losses) | 7,335.84 | Net NonCovered Long-Term Gains (Losses) | 334,633.41 | | |
| Net 1099B Non Reportable Short-Term Gains (Losses) | 0.00 | Net 1099B Non Reportable Long-Term Gains (Losses) | 0.00 | | |
| Net Miscellaneous Short-Term Gains (Losses) | 0.00 | Net Miscellaneous Long-Term Gains (Losses) | 0.00 | Net Miscellaneous Ordinary Gains (Losses) | 0.00 |
| Net Regulated Futures Contract Short-Term Gains (Losses) | 0.00 | Net Regulated Futures Contract Long-Term Gains (Losses) | 0.00 | | |
| Total Short-Term Gains (Losses) | (55,493.69) | Total Long-Term Gains (Losses) | 334,633.41 | Total Ordinary Gains (Losses) | 0.00 |

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| AMERICAN TOWER CORPORATION CMN CLASS A (029912201) | 01/25/2011 | 03/18/2011 | 20.00 | 1,009.46 | 0.00 | 1,025.65 | (16.19) |
| JPMORGAN CHASE & CO CMN (46825H100) | 01/04/2011 | 03/18/2011 | 73.00 | 3,336.31 | 0.00 | 3,189.90 | 146.41 |
| LOWES COMPANIES INC CMN (548661107) | 02/15/2011 | 03/18/2011 | 60.00 | 1,568.64 | 0.00 | 1,521.65 | 46.99 |
| THERMO FISHER SCIENTIFIC INC CMN (883556102) | 01/20/2011 | 03/18/2011 | 14.00 | 735.34 | 0.00 | 774.14 | (38.80) |
| SOUTHWESTERN ENERGY CO. CMN (845467109) | 01/20/2011 | 07/22/2011 | 338.00 | 16,450.92 | 0.00 | 12,884.96 | 3,565.96 |
| BANK OF AMERICA CORP CMN (060505104) | 01/04/2011 | 08/09/2011 | 697.00 | 4,828.51 | 0.00 | 9,874.75 | (5,046.24) |
| BANK OF AMERICA CORP CMN (060505104) | 02/15/2011 | 08/09/2011 | 1,173.00 | 8,126.04 | 0.00 | 17,435.35 | (9,309.32) |
| BANK OF AMERICA CORP CMN (060505104) | 06/28/2011 | 08/09/2011 | 1,656.00 | 11,472.05 | 0.00 | 17,969.75 | (6,497.70) |
| AMERICAN EXPRESS CO. CMN (025816109) | 05/03/2011 | 08/22/2011 | 194.00 | 8,665.81 | 0.00 | 9,692.73 | (1,026.92) |
| AMERICAN EXPRESS CO. CMN (025816109) Disallowed Loss | | | | | | | (1,026.92) |
| AMERICAN TOWER CORPORATION CMN CLASS A (029912201) | 01/25/2011 | 08/22/2011 | 138.00 | 6,756.35 | 0.00 | 7,076.97 | (320.62) |
| BOEING COMPANY CMN (097023105) | 07/22/2011 | 08/22/2011 | 134.00 | 7,813.38 | 0.00 | 9,741.83 | (1,928.45) |
| CONOCOPHILLIPS CMN (20825C104) | 04/06/2011 | 08/22/2011 | 71.00 | 4,529.71 | 0.00 | 5,726.53 | (1,196.82) |
| DEVON ENERGY CORPORATION (INEW) CMN (25179M103) | 03/18/2011 | 08/22/2011 | 92.00 | 5,817.96 | 0.00 | 8,385.09 | (2,567.13) |
| EMC CORPORATION MASS CMN (268648102) | 02/15/2011 | 08/22/2011 | 164.00 | 3,376.69 | 0.00 | 4,423.98 | (1,047.29) |
| GENERAL ELECTRIC CO CMN (369604103) | 01/04/2011 | 08/22/2011 | 616.00 | 9,353.83 | 0.00 | 11,315.18 | (1,961.35) |

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| GOOGLE, INC. CMN CLASS A (38259P508) | 02/15/2011 | 08/22/2011 | 17.00 | 8,499.32 | 0.00 | 10,637.48 | (2,138.16) |
| JPMORGAN CHASE & CO CMN (46625H100) | 01/04/2011 | 08/22/2011 | 142.00 | 4,776.79 | 0.00 | 6,205.02 | (1,428.23) |
| JPMORGAN CHASE & CO CMN (46625H100) Disallowed Loss | | | | | | | (1,428.23) |
| JPMORGAN CHASE & CO CMN (46625H100) | 08/09/2011 | 08/22/2011 | 161.00 | 5,415.93 | 0.00 | 5,688.39 | (272.45) |
| LOWES COMPANIES INC CMN (548661107) | 02/15/2011 | 08/22/2011 | 305.00 | 5,992.12 | 0.00 | 7,735.04 | (1,742.92) |
| NIKE CLASS-B CMN CLASS B (654106103) | 03/18/2011 | 08/22/2011 | 100.00 | 7,981.84 | 0.00 | 7,742.02 | 239.82 |
| PRAXAIR, INC. CMN SERIES (74005P104) | 03/02/2011 | 08/22/2011 | 67.00 | 6,023.18 | 0.00 | 6,599.77 | (576.59) |
| PRUDENTIAL FINANCIAL INC CMN (744320102) | 06/28/2011 | 08/22/2011 | 151.00 | 6,982.10 | 0.00 | 9,342.16 | (2,360.06) |
| PRUDENTIAL FINANCIAL INC CMN (744320102) Disallowed Loss | | | | | | | (2,360.06) |
| SOUTHWESTERN ENERGY CO. CMN (845467109) | 01/20/2011 | 08/22/2011 | 48.00 | 1,730.36 | 0.00 | 1,829.82 | (99.45) |
| THERMO FISHER SCIENTIFIC INC CMN (883556102) | 01/20/2011 | 08/22/2011 | 152.00 | 7,654.57 | 0.00 | 8,404.99 | (750.42) |
| AMERICAN EXPRESS CO. CMN (025616109) | 08/09/2011 | 08/29/2011 | 79.00 | 3,881.20 | 0.00 | 3,526.34 | 354.86 |
| AMERICAN EXPRESS CO. CMN (025616109) | 05/03/2011 | 08/29/2011 | 93.00 | 4,569.01 | 0.00 | 4,646.51 | (77.50) |
| AMERICAN EXPRESS CO. CMN (025616109) | 05/03/2011 | 08/29/2011 | 194.00 | 9,531.06 | 0.00 | 9,686.54 | (155.48) |
| AMERICAN EXPRESS CO. CMN (025616109) | 04/12/2011 | 08/29/2011 | 515.00 | 25,301.51 | 0.00 | 23,804.07 | 1,497.44 |
| AMERICAN EXPRESS CO. CMN (025616109) | 03/18/2011 | 08/29/2011 | 573.00 | 28,151.01 | 0.00 | 25,396.10 | 2,754.91 |
| AMERICAN TOWER CORPORATION CMN CLASS A (029912201) | 01/25/2011 | 08/29/2011 | 924.00 | 48,173.75 | 0.00 | 47,384.94 | 788.81 |
| BOEING COMPANY CMN (097023105) | 07/22/2011 | 08/29/2011 | 61.00 | 3,905.88 | 0.00 | 4,434.71 | (528.83) |
| CONOCOPHILLIPS CMN (20825C104) | 04/06/2011 | 08/29/2011 | 477.00 | 32,020.39 | 0.00 | 38,472.63 | (6,452.24) |
| DEVON ENERGY CORPORATION (NEW) CMN (25179M103) | 03/18/2011 | 08/29/2011 | 8.00 | 520.37 | 0.00 | 729.14 | (208.77) |
| DEVON ENERGY CORPORATION (NEW) CMN (25179M103) | 07/22/2011 | 08/29/2011 | 205.00 | 13,334.36 | 0.00 | 17,238.90 | (3,904.54) |
| DEVON ENERGY CORPORATION (NEW) CMN (25179M103) | 03/02/2011 | 08/29/2011 | 368.00 | 23,936.80 | 0.00 | 32,769.88 | (8,833.08) |
| EMC CORPORATION MASS CMN (268648102) | 02/15/2011 | 08/29/2011 | 1,084.00 | 23,787.49 | 0.00 | 29,241.44 | (5,453.95) |
| GENERAL ELECTRIC CO CMN (369604103) | 01/04/2011 | 08/29/2011 | 628.00 | 9,932.00 | 0.00 | 11,535.61 | (1,603.60) |
| GOOGLE, INC. CMN CLASS A (38259P508) | 02/15/2011 | 08/29/2011 | 4.00 | 2,151.88 | 0.00 | 2,502.94 | (351.06) |

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Tax Year 2011 Account No. Legal Name
THE W. MITT ROMNEY BLIND TRUST

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|--------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| JPMORGAN CHASE & CO CMN (46625H100) | 08/09/2011 | 08/29/2011 | 98.00 | 3,614.17 | 0.00 | 3,462.50 | 151.67 |
| JPMORGAN CHASE & CO CMN (46625H100) | 01/04/2011 | 08/29/2011 | 142.00 | 5,236.86 | 0.00 | 6,445.32 | (1,208.46) |
| LOWES COMPANIES INC CMN (548661107) | 02/15/2011 | 08/29/2011 | 123.00 | 2,505.40 | 0.00 | 3,119.38 | (613.98) |
| NIKE CLASS-B CMN CLASS B (654106103) | 03/18/2011 | 08/29/2011 | 98.00 | 8,568.63 | 0.00 | 7,587.18 | 981.45 |
| PRAXAIR, INC CMN SERIES (74005P104) | 03/02/2011 | 08/29/2011 | 53.00 | 5,086.75 | 0.00 | 5,220.72 | (133.97) |
| PRUDENTIAL FINANCIAL INC CMN (744320102) | 07/26/2011 | 08/29/2011 | 69.00 | 3,411.78 | 0.00 | 4,178.71 | (766.93) |
| PRUDENTIAL FINANCIAL INC CMN (744320102) | 06/28/2011 | 08/29/2011 | 151.00 | 7,466.37 | 0.00 | 11,504.77 | (4,038.40) |
| PRUDENTIAL FINANCIAL INC CMN (744320102) | 08/09/2011 | 08/29/2011 | 264.00 | 13,053.78 | 0.00 | 13,386.09 | (332.31) |
| PRUDENTIAL FINANCIAL INC CMN (744320102) | 06/28/2011 | 08/29/2011 | 551.00 | 27,244.83 | 0.00 | 34,089.60 | (6,844.78) |
| THERMO FISHER SCIENTIFIC INC CMN (883556102) | 01/20/2011 | 08/29/2011 | 73.00 | 3,978.12 | 0.00 | 4,036.61 | (58.49) |
| VISA INC. CMN CLASS A (92826C839) | 01/20/2011 | 08/29/2011 | 256.00 | 22,218.79 | 0.00 | 17,599.51 | 4,619.28 |
| WALT DISNEY COMPANY (THE) CMN (254687106) | 08/22/2011 | 08/29/2011 | 150.00 | 4,905.93 | 0.00 | 4,855.50 | 50.43 |
| WALT DISNEY COMPANY (THE) CMN (254687106) | 08/09/2011 | 08/29/2011 | 1,211.00 | 39,607.17 | 0.00 | 40,558.45 | (951.29) |
| Net Covered Short-Term Disallowed Losses | | | | | | | (4,815.21) |
| Net Covered Short-Term Gains (Losses) | | | | 524,992.50 | 0.00 | 592,637.24 | (62,829.53) |

| | | | | | | | |
|---|------------|------------|--------|-----------|------|-----------|------------|
| NonCovered Short-Term Gains (Losses) | | | | | | | |
| AFLAC INCORPORATED CMN (001055102) | 04/13/2010 | 01/04/2011 | 202.00 | 11,419.69 | 0.00 | 11,139.51 | 280.18 |
| VISA INC. CMN CLASS A (92826C839) | 07/21/2010 | 03/02/2011 | 53.00 | 3,897.21 | 0.00 | 3,862.54 | 34.67 |
| AFLAC INCORPORATED CMN (001055102) | 06/09/2010 | 03/18/2011 | 200.00 | 10,146.86 | 0.00 | 8,486.90 | 1,659.96 |
| BOEING COMPANY CMN (097023105) | 09/21/2010 | 03/18/2011 | 14.00 | 965.33 | 0.00 | 892.74 | 72.59 |
| STAPLES, INC. CMN (855030102) | 04/13/2010 | 03/18/2011 | 112.00 | 2,210.94 | 0.00 | 2,672.07 | (461.13) |
| THE BANK OF NY MELLON CORP CMN (064056100) | 11/30/2010 | 06/28/2011 | 575.00 | 13,956.73 | 0.00 | 15,568.01 | (1,602.28) |
| STAPLES, INC. CMN (855030102) | 09/21/2010 | 08/09/2011 | 531.00 | 6,719.14 | 0.00 | 10,495.75 | (3,776.61) |
| OCCIDENTAL PETROLEUM CORP CMN (674599105) | 08/25/2010 | 08/22/2011 | 82.00 | 6,659.09 | 0.00 | 5,963.83 | 695.26 |

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Tax Year Account No. Legal Name
2011 THE W. MITT ROMNEY BLIND TRUST

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Short-Term Gains (Losses) | | | | | | | |
| SOUTHWESTERN ENERGY CO. CMN (845467109) | 10/13/2010 | 08/22/2011 | 73.00 | 2,631.60 | 0.00 | 2,533.20 | 98.39 |
| BOEING COMPANY CMN (097023105) | 09/21/2010 | 08/29/2011 | 170.00 | 10,886.25 | 0.00 | 10,840.42 | 44.83 |
| GENERAL ELECTRIC CO CMN (369604103) | 10/19/2010 | 08/29/2011 | 1,723.00 | 27,249.75 | 0.00 | 27,936.21 | (686.46) |
| GENERAL ELECTRIC CO CMN (369604103) | 10/13/2010 | 08/29/2011 | 1,731.00 | 27,376.27 | 0.00 | 30,251.48 | (2,875.21) |
| LOWES COMPANIES INC CMN (548661107) | 09/28/2010 | 08/29/2011 | 444.00 | 9,043.88 | 0.00 | 9,910.48 | (866.60) |
| QUALCOMM INC CMN (747525103) | 09/28/2010 | 08/29/2011 | 184.00 | 9,284.28 | 0.00 | 8,120.82 | 1,163.46 |
| SOUTHWESTERN ENERGY CO. CMN (845467109) | 10/13/2010 | 08/29/2011 | 800.00 | 29,756.46 | 0.00 | 27,761.12 | 1,995.34 |
| SPDR S&P 500 ETF TRUST (78462F103) | 08/22/2011 | 08/29/2011 | 1,698.00 | 204,095.67 | 0.00 | 192,536.22 | 11,559.45 |
| Net NonCovered Short-Term Gains (Losses) | | | | 376,297.15 | 0.00 | 368,961.30 | 7,335.84 |

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| AFLAC INCORPORATED CMN (001055102) | 09/16/2009 | 01/04/2011 | 176.00 | 9,949.83 | 0.00 | 7,536.74 | 2,413.09 |
| EMERSON ELECTRIC CO. CMN (291011104) | 06/01/2009 | 01/04/2011 | 6.00 | 339.00 | 0.00 | 203.93 | 135.08 |
| EMERSON ELECTRIC CO. CMN (291011104) | 10/20/2009 | 01/04/2011 | 351.00 | 19,831.65 | 0.00 | 13,913.99 | 5,917.66 |
| BAXTER INTERNATIONAL INC CMN (071813109) | 01/04/2007 | 01/20/2011 | 173.00 | 8,724.98 | 0.00 | 8,070.69 | 654.29 |
| BAXTER INTERNATIONAL INC CMN (071813109) | 12/09/2009 | 01/20/2011 | 176.00 | 8,876.28 | 0.00 | 9,787.52 | (911.24) |
| BAXTER INTERNATIONAL INC CMN (071813109) | 10/27/2009 | 01/20/2011 | 196.00 | 9,884.95 | 0.00 | 10,773.69 | (888.74) |
| EXXON MOBIL CORPORATION CMN (30231G102) | 11/17/2008 | 01/20/2011 | 569.00 | 44,018.98 | 0.00 | 41,969.33 | 2,049.65 |
| FREEMPORT-MCMORAN COPPER & GOLD CMN (35671D857) | 07/06/2009 | 01/25/2011 | 191.00 | 20,139.67 | 0.00 | 8,822.88 | 11,316.79 |
| FREEMPORT-MCMORAN COPPER & GOLD CMN (35671D857) | 06/09/2009 | 01/25/2011 | 276.00 | 29,102.34 | 0.00 | 16,102.14 | 13,000.20 |
| CISCO SYSTEMS, INC. CMN (17275R102) | 02/20/2009 | 02/15/2011 | 570.00 | 10,610.91 | 0.00 | 8,718.15 | 1,892.76 |
| CISCO SYSTEMS, INC. CMN (17275R102) | 04/20/2005 | 02/15/2011 | 2,452.00 | 45,645.55 | 0.00 | 43,045.60 | 2,599.95 |

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Tax Year Account No. Legal Name
 2011 THE W. MITT ROMNEY BLIND TRUST

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| OCCIDENTAL PETROLEUM CORP CMN (67459105) | 09/06/2007 | 03/02/2011 | 274.00 | 27,544.74 | 0.00 | 16,236.67 | 11,308.07 |
| AFAC INCORPORATED CMN (001055102) | 09/16/2009 | 03/18/2011 | 248.00 | 12,582.11 | 0.00 | 10,619.96 | 1,962.15 |
| AFAC INCORPORATED CMN (001055102) | 08/25/2009 | 03/18/2011 | 417.00 | 21,156.21 | 0.00 | 17,449.62 | 3,706.59 |
| APPLE INC. CMN (037833100) | 12/09/2009 | 03/18/2011 | 5.00 | 1,656.66 | 0.00 | 965.72 | 690.94 |
| BIOGEN IDEC INC. CMN (09062X103) | 05/12/2009 | 03/18/2011 | 17.00 | 1,183.93 | 0.00 | 824.02 | 359.91 |
| CHARLES SCHWAB CORPORATION CMN (808513105) | 06/01/2009 | 03/18/2011 | 74.00 | 1,295.59 | 0.00 | 1,358.14 | (62.55) |
| COSTCO WHOLESALE CORPORATION CMN (22160K105) | 07/28/2009 | 03/18/2011 | 17.00 | 1,195.76 | 0.00 | 827.84 | 367.93 |
| MC DONALDS CORP CMN (580135101) | 03/02/2010 | 03/18/2011 | 9.00 | 656.80 | 0.00 | 576.76 | 80.04 |
| MICROSOFT CORPORATION CMN (594918104) | 09/29/2005 | 03/18/2011 | 90.00 | 2,250.06 | 0.00 | 2,310.30 | (60.24) |
| PEPSICO INC CMN (713448108) | 01/12/2010 | 03/18/2011 | 18.00 | 1,132.13 | 0.00 | 1,109.00 | 23.13 |
| PROCTER & GAMBLE COMPANY (THE) CMN (742718109) | 02/20/2009 | 03/18/2011 | 16.00 | 963.18 | 0.00 | 822.33 | 140.85 |
| QUALCOMM INC CMN (747525103) | 10/20/2009 | 03/18/2011 | 24.00 | 1,245.38 | 0.00 | 994.63 | 250.76 |
| SCHLUMBERGER LTD CMN (806857108) | 08/25/2009 | 03/18/2011 | 20.00 | 1,713.07 | 0.00 | 1,131.73 | 581.34 |
| BAXTER INTERNATIONAL INC CMN (071813109) | 01/04/2007 | 04/06/2011 | 858.00 | 46,377.69 | 0.00 | 40,026.90 | 6,350.79 |
| SCHLUMBERGER LTD CMN (806857108) | 08/25/2009 | 04/06/2011 | 275.00 | 25,198.09 | 0.00 | 15,561.29 | 9,636.80 |
| BIOGEN IDEC INC. CMN (09062X103) | 10/27/2009 | 04/21/2011 | 218.00 | 22,619.35 | 0.00 | 9,733.29 | 12,886.06 |
| BIOGEN IDEC INC. CMN (09062X103) | 05/12/2009 | 04/21/2011 | 461.00 | 47,892.67 | 0.00 | 22,345.50 | 25,487.17 |
| COSTCO WHOLESALE CORPORATION CMN (22160K105) | 05/12/2009 | 06/28/2011 | 34.00 | 2,712.18 | 0.00 | 1,576.94 | 1,135.23 |
| COSTCO WHOLESALE CORPORATION CMN (22160K105) | 07/28/2009 | 06/28/2011 | 164.00 | 13,082.26 | 0.00 | 7,986.18 | 5,096.08 |
| THE BANK OF NY MELLON CORP CMN (064058100) | 05/12/2010 | 06/28/2011 | 637.00 | 15,460.52 | 0.00 | 19,775.16 | (4,314.64) |
| THE BANK OF NY MELLON CORP CMN (064058100) | 05/18/2010 | 06/28/2011 | 658.00 | 15,970.21 | 0.00 | 19,490.49 | (3,520.29) |
| EMERSON ELECTRIC CO. CMN (291011104) | 06/01/2009 | 07/22/2011 | 21.00 | 1,157.04 | 0.00 | 713.74 | 443.30 |
| EMERSON ELECTRIC CO. CMN (291011104) | 03/30/2009 | 07/22/2011 | 738.00 | 40,661.68 | 0.00 | 20,378.76 | 20,282.92 |
| PEPSICO INC CMN (713448108) | 04/14/2009 | 07/26/2011 | 3.00 | 192.62 | 0.00 | 151.91 | 40.71 |
| PEPSICO INC CMN (713448108) | 04/03/2003 | 07/26/2011 | 71.00 | 4,558.77 | 0.00 | 2,723.20 | 1,835.57 |

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.

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Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Tax Year 2011 Account No. Legal Name
THE W. MITT ROMNEY BLIND TRUST

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|--|--------------------------------|-------------------------|----------|-----------------|-----------------------------------|--------------|----------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| PEPSICO INC CMN (713448108) | 01/12/2010 | 07/26/2011 | 100.00 | 6,420.81 | 0.00 | 6,161.13 | 259.68 |
| PEPSICO INC CMN (713448108) | 10/09/2009 | 07/26/2011 | 174.00 | 11,172.21 | 0.00 | 10,495.45 | 676.76 |
| BANK OF AMERICA CORP CMN (060505104) | 02/02/2010 | 08/09/2011 | 648.00 | 4,489.06 | 0.00 | 10,124.35 | (5,635.29) |
| BANK OF AMERICA CORP CMN (060505104) | 01/26/2010 | 08/09/2011 | 823.00 | 5,701.39 | 0.00 | 12,424.17 | (6,722.78) |
| BANK OF AMERICA CORP CMN (060505104) | 01/12/2010 | 08/09/2011 | 1,186.00 | 8,216.09 | 0.00 | 19,564.14 | (11,348.05) |
| STAPLES, INC. CMN (855030102) | 03/09/2010 | 08/09/2011 | 464.00 | 5,871.34 | 0.00 | 10,685.36 | (4,814.02) |
| STAPLES, INC. CMN (855030102) | 04/13/2010 | 08/09/2011 | 601.00 | 7,604.91 | 0.00 | 14,338.54 | (6,733.63) |
| STAPLES, INC. CMN (855030102) | 02/02/2010 | 08/09/2011 | 632.00 | 7,997.17 | 0.00 | 15,122.37 | (7,125.20) |
| STAPLES, INC. CMN (855030102) | 01/26/2010 | 08/09/2011 | 788.00 | 9,971.16 | 0.00 | 18,957.39 | (8,986.23) |
| APPLE, INC. CMN (037833100) | 12/09/2009 | 08/22/2011 | 31.00 | 11,121.65 | 0.00 | 5,987.46 | 5,134.19 |
| CHARLES SCHWAB CORPORATION CMN (808613105) | 06/01/2009 | 08/22/2011 | 314.00 | 3,573.25 | 0.00 | 5,762.91 | (2,189.66) |
| COSTCO WHOLESALE CORPORATION CMN (22160K105) | 05/12/2009 | 08/22/2011 | 95.00 | 7,083.06 | 0.00 | 4,406.16 | 2,676.90 |
| GENERAL MILLS INC CMN (370334104) | 05/18/2010 | 08/22/2011 | 165.00 | 5,959.68 | 0.00 | 6,109.70 | (150.01) |
| JOHNSON & JOHNSON CMN (478160104) | 10/01/2008 | 08/22/2011 | 127.00 | 8,059.26 | 0.00 | 8,651.32 | (592.06) |
| MC DONALDS CORP CMN (580135101) | 03/02/2010 | 08/22/2011 | 58.00 | 5,070.84 | 0.00 | 3,716.91 | 1,353.93 |
| MICROSOFT CORPORATION CMN (594918104) | 09/29/2005 | 08/22/2011 | 257.00 | 6,160.17 | 0.00 | 6,597.19 | (437.02) |
| ORACLE CORPORATION CMN (68389X105) | 10/20/2009 | 08/22/2011 | 81.00 | 2,030.47 | 0.00 | 1,788.96 | 241.51 |
| ORACLE CORPORATION CMN (68389X105) | 04/28/2009 | 08/22/2011 | 169.00 | 4,236.40 | 0.00 | 3,357.15 | 879.25 |
| PEPSICO INC CMN (713448108) | 04/03/2003 | 08/22/2011 | 112.00 | 6,944.98 | 0.00 | 4,295.76 | 2,649.22 |
| QUALCOMM INC CMN (747525103) | 10/20/2009 | 08/22/2011 | 175.00 | 8,133.84 | 0.00 | 7,252.47 | 881.37 |
| THE TRAVELERS COMPANIES, INC CMN (89417E109) | 10/03/2006 | 08/22/2011 | 149.00 | 7,354.49 | 0.00 | 7,054.03 | 300.46 |
| VISA INC. CMN CLASS A (92826C839) | 07/21/2010 | 08/22/2011 | 84.00 | 6,696.35 | 0.00 | 6,121.77 | 574.58 |
| APPLE, INC. CMN (037833100) | 12/09/2009 | 08/29/2011 | 4.00 | 1,562.75 | 0.00 | 772.58 | 790.17 |
| APPLE, INC. CMN (037833100) | 07/06/2009 | 08/29/2011 | 229.00 | 89,467.37 | 0.00 | 31,406.71 | 58,060.66 |
| BOEING COMPANY CMN (097023105) | 10/01/2008 | 08/29/2011 | 148.00 | 9,476.57 | 0.00 | 8,288.06 | 1,188.51 |

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Tax Year: 2011
 Account No.: [REDACTED]
 Legal Name: THE W. MITT ROMNEY BLIND TRUST

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| BOEING COMPANY CMN (097023105) | 10/14/2008 | 08/29/2011 | 570.00 | 36,497.59 | 0.00 | 26,225.02 | 10,272.57 |
| CHARLES SCHWAB CORPORATION CMN (808513105) | 08/05/2009 | 08/29/2011 | 940.00 | 11,721.57 | 0.00 | 16,617.51 | (4,895.94) |
| CHARLES SCHWAB CORPORATION CMN (808513105) | 06/01/2009 | 08/29/2011 | 1,377.00 | 17,170.86 | 0.00 | 25,272.36 | (8,101.50) |
| COSTCO WHOLESALE CORPORATION CMN (22160K105) | 05/12/2009 | 08/29/2011 | 67.00 | 5,190.41 | 0.00 | 3,107.50 | 2,082.91 |
| COSTCO WHOLESALE CORPORATION CMN (22160K105) | 04/21/2009 | 08/29/2011 | 643.00 | 49,812.44 | 0.00 | 29,117.87 | 20,694.57 |
| GENERAL MILLS INC CMN (370334104) | 05/18/2010 | 08/29/2011 | 229.00 | 8,470.55 | 0.00 | 8,479.52 | (8.97) |
| GENERAL MILLS INC CMN (370334104) | 07/08/2010 | 08/29/2011 | 409.00 | 15,128.62 | 0.00 | 15,001.96 | 126.66 |
| GENERAL MILLS INC CMN (370334104) | 05/12/2010 | 08/29/2011 | 424.00 | 16,053.35 | 0.00 | 15,877.96 | 175.39 |
| GOOGLE, INC. CMN CLASS A (38259P508) | 07/21/2010 | 08/29/2011 | 19.00 | 10,221.43 | 0.00 | 9,140.81 | 1,080.62 |
| GOOGLE, INC. CMN CLASS A (38259P508) | 07/08/2010 | 08/29/2011 | 20.00 | 10,759.40 | 0.00 | 9,074.07 | 1,685.33 |
| GOOGLE, INC. CMN CLASS A (38259P508) | 06/09/2010 | 08/29/2011 | 38.00 | 20,442.86 | 0.00 | 18,421.73 | 2,021.13 |
| GOOGLE, INC. CMN CLASS A (38259P508) | 06/15/2010 | 08/29/2011 | 38.00 | 20,442.86 | 0.00 | 18,623.25 | 1,819.61 |
| JOHNSON & JOHNSON CMN (478160104) | 04/14/2009 | 08/29/2011 | 1.00 | 64.76 | 0.00 | 51.45 | 13.31 |
| JOHNSON & JOHNSON CMN (478160104) | 03/10/2009 | 08/29/2011 | 180.00 | 11,656.77 | 0.00 | 8,561.70 | 3,095.07 |
| JOHNSON & JOHNSON CMN (478160104) | 10/01/2008 | 08/29/2011 | 303.00 | 19,622.24 | 0.00 | 20,640.54 | (1,018.31) |
| JOHNSON & JOHNSON CMN (478160104) | 11/17/2008 | 08/29/2011 | 405.00 | 26,227.74 | 0.00 | 23,947.33 | 2,280.41 |
| JPMORGAN CHASE & CO CMN (46625H100) | 04/25/2005 | 08/29/2011 | 1,757.00 | 64,796.91 | 0.00 | 61,867.48 | 2,929.43 |
| LOWES COMPANIES INC CMN (548661107) | 08/25/2010 | 08/29/2011 | 838.00 | 17,069.31 | 0.00 | 17,266.74 | (197.43) |
| LOWES COMPANIES INC CMN (548661107) | 07/13/2010 | 08/29/2011 | 888.00 | 18,087.77 | 0.00 | 18,776.85 | (689.08) |
| MC DONALDS CORP CMN (580135101) | 03/02/2010 | 08/29/2011 | 119.00 | 10,764.58 | 0.00 | 7,626.07 | 3,138.51 |
| MC DONALDS CORP CMN (580135101) | 01/26/2010 | 08/29/2011 | 296.00 | 26,775.76 | 0.00 | 18,928.08 | 7,847.68 |
| MICROSOFT CORPORATION CMN (594918104) | 09/29/2005 | 08/29/2011 | 959.00 | 24,549.93 | 0.00 | 24,617.53 | (67.60) |
| MICROSOFT CORPORATION CMN (594918104) | 11/05/2008 | 08/29/2011 | 1,065.00 | 27,263.47 | 0.00 | 24,830.48 | 2,432.99 |
| NIKE CLASS-B CMN CLASS B (654106103) | 10/20/2009 | 08/29/2011 | 130.00 | 11,366.55 | 0.00 | 8,472.01 | 2,894.54 |
| NIKE CLASS-B CMN CLASS B (654106103) | 01/06/2010 | 08/29/2011 | 217.00 | 18,973.40 | 0.00 | 14,220.16 | 4,753.24 |

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Tax Year 2011 Account No. Legal Name
THE W. MITT ROMNEY BLIND TRUST

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| NIKE CLASS-B CMN CLASS B (654106103) | 11/20/2009 | 08/29/2011 | 304.00 | 26,580.25 | 0.00 | 19,289.32 | 7,290.93 |
| OCCIDENTAL PETROLEUM CORP CMN (674599105) | 04/14/2009 | 08/29/2011 | 4.00 | 333.81 | 0.00 | 231.50 | 102.31 |
| OCCIDENTAL PETROLEUM CORP CMN (674599105) | 08/25/2010 | 08/29/2011 | 90.00 | 7,510.69 | 0.00 | 6,545.66 | 965.03 |
| OCCIDENTAL PETROLEUM CORP CMN (674599105) | 09/06/2007 | 08/29/2011 | 476.00 | 39,723.19 | 0.00 | 28,206.76 | 11,516.43 |
| ORACLE CORPORATION CMN (68389X105) | 04/28/2009 | 08/29/2011 | 547.00 | 15,041.94 | 0.00 | 10,866.05 | 4,175.89 |
| ORACLE CORPORATION CMN (68389X105) | 04/06/2009 | 08/29/2011 | 1,154.00 | 31,733.81 | 0.00 | 21,804.83 | 9,928.98 |
| PEPSICO INC CMN (713448108) | 09/06/2002 | 08/29/2011 | 400.00 | 25,434.59 | 0.00 | 15,232.62 | 10,201.97 |
| PEPSICO INC CMN (713448108) | 04/03/2003 | 08/29/2011 | 452.00 | 28,741.08 | 0.00 | 17,336.46 | 11,404.63 |
| PRAXAIR, INC CMN SERIES (74005P104) | 07/22/2004 | 08/29/2011 | 433.00 | 41,557.76 | 0.00 | 17,025.60 | 24,532.16 |
| QUALCOMM INC CMN (747525103) | 10/20/2009 | 08/29/2011 | 39.00 | 1,967.86 | 0.00 | 1,616.27 | 351.60 |
| QUALCOMM INC CMN (747525103) | 08/20/2004 | 08/29/2011 | 1,110.00 | 56,008.41 | 0.00 | 40,032.82 | 15,975.59 |
| THE TRAVELEERS COMPANIES, INC CMN (89417E109) | 04/14/2009 | 08/29/2011 | 13.00 | 657.03 | 0.00 | 555.04 | 101.99 |
| THE TRAVELEERS COMPANIES, INC CMN (89417E109) | 10/03/2006 | 08/29/2011 | 912.00 | 46,092.87 | 0.00 | 43,176.36 | 2,916.51 |
| THERMO FISHER SCIENTIFIC INC CMN (883556102) | 04/14/2009 | 08/29/2011 | 31.00 | 1,689.34 | 0.00 | 1,133.83 | 555.51 |
| THERMO FISHER SCIENTIFIC INC CMN (883556102) | 03/05/2007 | 08/29/2011 | 958.00 | 52,205.97 | 0.00 | 42,686.66 | 9,519.31 |
| VISA INC. CMN CLASS A (92826C839) | 07/21/2010 | 08/29/2011 | 7.00 | 607.54 | 0.00 | 510.15 | 97.40 |
| VISA INC. CMN CLASS A (92826C839) | 04/14/2009 | 08/29/2011 | 12.00 | 1,041.51 | 0.00 | 715.98 | 325.53 |
| VISA INC. CMN CLASS A (92826C839) | 10/10/2008 | 08/29/2011 | 120.00 | 10,415.06 | 0.00 | 5,986.48 | 4,428.58 |
| VISA INC. CMN CLASS A (92826C839) | 11/20/2008 | 08/29/2011 | 330.00 | 28,641.41 | 0.00 | 16,584.84 | 12,056.57 |
| Net NonCovered Long-Term Gains (Losses) | | | | 1,683,013.36 | 0.00 | 1,348,379.99 | 334,633.41 |

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Preparer Explanation for Not Filing Electronically

OMB No. 1545-2200

► Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.

Attachment
Sequence No. **173**

Name(s) on tax return

THE W. MITT ROMNEY BLIND TRUST

Taxpayer's identifying number

Three out of four taxpayers now use IRS e-file. Go to www.irs.gov/efile for details on using IRS e-file. The benefits of electronic filing include the following.

- Faster refunds
- More accurate returns
- Secure transmissions
- Easier filing method
- E-payment options
- Receipt acknowledged

Check the applicable box to indicate the reason this return is not being filed electronically. Do not check more than one box.

1 ☒ Taxpayer chose to file this return on paper.

2 ☐ The preparer received a waiver from the requirement to electronically file the tax return.

Waiver Reference Number _____ Approval Letter Date _____

3 ☐ The preparer is a member of a recognized religious group that is conscientiously opposed to filing electronically.

4 ☐ This return was rejected by IRS e-file and the reject condition could not be resolved.

Reject code: _____ Number of attempts to resolve reject: _____

5 ☐ The preparer's e-file software package does not support Form _____ or Schedule _____ attached to this return.


6 Check the box that applies and provide additional information if requested.

a ☐ The preparer is ineligible to file electronically because IRS e-file does not accept foreign preparers without social security numbers who live and work abroad.

b ☐ The preparer is ineligible to participate in IRS e-file.

c ☐ Other: Describe below the circumstances that prevented the preparer from filing this return electronically.


THE W. MITT ROMNEY BLIND TRUST


ATTACHMENT 1

FEDERAL CAPITAL GAIN DISTRIBUTIONS

CAPITAL GAIN DISTRIBUTIONS

15% RATE CAPITAL GAIN DISTRIBUTIONS

GOLDMAN SACHS # 

14,554.

TOTAL 15% RATE CAPITAL GAIN DISTRIBUTIONS

14,554.

TOTAL CAPITAL GAIN DISTRIBUTIONS

14,554.

GAINS AND LOSSES FROM PASS-THRU ENTITIES

ATTACHMENT 2

NET SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

SELECT COMMODITIES STRATEGIES, LI [REDACTED] 9,923.

TOTAL NET SHORT-TERM GAIN OR LOSS (ROUNDED) 9,923.

ATTACHMENT 3

NET LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

15% MAX RATE LONG-TERM CAPITAL GAIN (LOSS)

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

SUN VENTURE CAPITAL PARTNERS I, [REDACTED] 113.
SELECT COMMODITIES STRATEGIES, [REDACTED] 45.

TOTAL 15% MAX RATE CAPITAL GAIN (LOSS) 158.

TOTAL NET LONG-TERM GAIN OR LOSS (ROUNDED) 158.

THE W. MITT ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

GS EMERGING MARKETS OPP FUND LLC

(NON-PTP)

TRADE OR BUSINESS EXPENSE

-4,249.

NET INCOME OR ALLOWABLE LOSS

-4,249.

SELECT COMMODITIES STRATEGIES, LLC

(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE

-1,406.

TRADE OR BUSINESS EXPENSE

-27,035.

NET INCOME OR ALLOWABLE LOSS

-28,441.

TOTAL INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

-32,690.

THE W. MITT ROMNEY BLIND TRUST



ATTACHMENT 5

FORM 6781, PART I -- SECTION 1256 CONTRACTS MARKED TO MARKET

| DESCRIPTION | DATE | DATE | GROSS | COST OR | GAIN/ |
|------------------------------------|----------|------|-------------|---------|----------|
| | ACQUIRED | SOLD | SALES PRICE | BASIS | (LOSS) |
| SELECT COMMODITIES STRATEGIES, LLC | VAR | VAR | | 28,671. | -28,671. |
| TOTAL GAINS AND LOSSES | | | | | -28,671. |



EXPLANATION OF INCOME AND DEDUCTIONSINCOMEATTACHMENT 6INTEREST INCOMEUNITED STATES GOVERNMENT INTEREST
SELECT COMMODITIES STRATEGIES,

| | | |
|-----------------|-------------------|------------|
| GOLDMAN SACHS # | | 94. |
| GOLDMAN SACHS # | | 1,101,763. |
| GOLDMAN SACHS # | BOND AMORTIZATION | -430,503. |
| GOLDMAN SACHS # | ACCRD INT PAID | -19,336. |

TOTAL

652,018.

FOREIGN INTEREST

| | | |
|-----------------|-------------------|---------|
| GOLDMAN SACHS # | | 15,689. |
| GOLDMAN SACHS # | - OID | 1,181. |
| GOLDMAN SACHS # | ACCRD INT PAID | -7,990. |
| GOLDMAN SACHS # | BOND AMORTIZATION | -3,349. |

TOTAL

5,531.

OTHER INTEREST

| | | |
|--------------------------------|--|--------|
| SUN VENTURE CAPITAL PARTNERS I | | 22. |
| SELECT COMMODITIES STRATEGIES, | | 344. |
| GOLDMAN SACHS # | | 3,500. |
| GOLDMAN SACHS # | | 104. |
| GOLDMAN SACHS # | | 28. |

TOTAL

3,998.

TOTAL INTEREST INCOME

661,547.ATTACHMENT 7DIVIDEND INCOMEQUALIFIED TOTAL DIVS FOR THE YEAR

FOREIGN DIVIDENDS

| | | |
|-----------------|---------|---------|
| GOLDMAN SACHS # | 47,679. | 49,747. |
| GOLDMAN SACHS # | 645. | 645. |
| GOLDMAN SACHS # | 98,429. | 99,321. |

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

| | | |
|-----------------------------------|----------|----------|
| TOTAL | 146,753. | 149,713. |
| OTHER DIVIDENDS | | |
| GS EMERGING MARKETS OPP FUND LLC | | 2. |
| SELECT COMMODITIES STRATEGIES, LL | 1,006. | 1,739. |
| GOLDMAN SACHS # [REDACTED] | 43,003. | 229,400. |
| GOLDMAN SACHS # [REDACTED] | 23,862. | 23,862. |
| GOLDMAN SACHS # [REDACTED] | 362. | 362. |
| TOTAL | 68,233. | 255,365. |
| US GOVT INT REPORTED AS DIVIDENDS | | |
| GOLDMAN SACHS # [REDACTED] | 12,027. | 12,027. |
| TOTAL | 12,027. | 12,027. |
| TOTAL DIVIDEND INCOME | 227,013. | 417,105. |

ATTACHMENT 8

| | |
|--|----------|
| <u>OTHER INCOME</u> | |
| OTHER INCOME/(LOSS) - SEE STMT | 2,461. |
| SECTION 988 GAIN/(LOSS) - SEE STMT | -2,111. |
| OTHER ORDINARY INCOME/(LOSS) - SEE STMT | -5,948. |
| SECTION 59(E)(2) EXPENDITURES - SEE STMT | -289. |
| OTHER PORTFOLIO INCOME/(LOSS) - SEE STMT | -4,822. |
| GS # [REDACTED] - ORDINARY INCOME | -1,211. |
| TOTAL OTHER INCOME | -11,920. |

DEDUCTIONSATTACHMENT 9OTHER DEDUCTIONS SUBJECT TO THE 2% FLOOR

NONALLOCABLE:

| | |
|---|-----------------------|
| <u>Other Portfolio Income/(Loss)</u> | <u>(4,822)</u> |
| Select Commodities Strategies, LLC | (4,822) |
| <u>Other Income/(Loss)</u> | <u>2,461</u> |
| Select Commodities Strategies, LLC | 2,461 |
| <u>Other Ordinary Income/(Loss)</u> | <u>(5,948)</u> |
| Select Commodities Strategies, LLC | (5,948) |
| <u>Section 988 Gain/(Loss)</u> | <u>(2,111)</u> |
| Select Commodities Strategies, LLC | (2,111) |
| <u>Section 59(e)(2) Expenditures</u> | <u>(289)</u> |
| Select Commodities Strategies, LLC | (289) |

A Check all that apply:

- ☐ Decedent's estate
☐ Simple trust
☐ Complex trust
☐ Qualified disability trust
☐ ESBT (S portion only)
☒ Grantor type trust
☐ Bankruptcy estate - Ch. 7
☐ Bankruptcy estate - Ch. 11
☐ Pooled income fund

For calendar year 2011 or fiscal year beginning

, 2011, and ending

, 20

Name of estate or trust (If a grantor type trust, see the instructions.)

THE ANN D. ROMNEY BLIND TRUST

Name and title of fiduciary

R. BRADFORD MALT, TRUSTEE

Number, street, and room or suite no. (If a P.O. box, see the instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code

BOSTON, MA 02199

C Employer identification number

D Date entity created

01/07/2003

E Nonexempt charitable and split-interest trusts, check applicable box(es), see instructions.

☐ Described in sec. 4947(a)(1). Check hereIf not a private foundation . . . ☐☐ Described in sec. 4947(a)(2)

Change in trust's name

Change in fiduciary's address

B Number of Schedules K-1 attached (see instructions) 1

F Check applicable boxes:

Initial return

Final return

Amended return

Change in fiduciary

Change in fiduciary's name

G Check here if the estate or filing trust made a section 645 election

| | | | |
|------------------|--|--|-----|
| Income | 1 | Interest income | 1 |
| | 2a | Total ordinary dividends | 2a |
| | b | Qualified dividends allocable to: (1) Beneficiaries (2) Estate or trust | 2b |
| | 3 | Business income or (loss). Attach Schedule C or C-EZ (Form 1040) | 3 |
| | 4 | Capital gain or (loss). Attach Schedule D (Form 1041) | 4 |
| | 5 | Rents, royalties, partnerships, other estates and trusts, etc. Attach Schedule E (Form 1040) | 5 |
| | 6 | Farm income or (loss). Attach Schedule F (Form 1040) | 6 |
| | 7 | Ordinary gain or (loss). Attach Form 4797 | 7 |
| | 8 | Other income. List type and amount | 8 |
| 9 | Total income. Combine lines 1, 2a, and 3 through 8 | 9 | |
| Deductions | 10 | Interest. Check if Form 4952 is attached | 10 |
| | 11 | Taxes | 11 |
| | 12 | Fiduciary fees | 12 |
| | 13 | Charitable deduction (from Schedule A, line 7) | 13 |
| | 14 | Attorney, accountant, and return preparer fees | 14 |
| | 15a | Other deductions not subject to the 2% floor (attach schedule) | 15a |
| | b | Allowable miscellaneous itemized deductions subject to the 2% floor | 15b |
| | 16 | Add lines 10 through 15b | 16 |
| | 17 | Adjusted total income or (loss). Subtract line 16 from line 9 | 17 |
| | 18 | Income distribution deduction (from Schedule B, line 15). Attach Schedules K-1 (Form 1041) | 18 |
| | 19 | Estate tax deduction including certain generation-skipping taxes (attach computation) | 19 |
| | 20 | Exemption | 20 |
| 21 | Add lines 18 through 20 | 21 | |
| Tax and Payments | 22 | Taxable income. Subtract line 21 from line 17. If a loss, see instructions | 22 |
| | 23 | Total tax (from Schedule G, line 7) | 23 |
| | 24 | Payments: a 2011 estimated tax payments and amount applied from 2010 return | 24a |
| | b | Estimated tax payments allocated to beneficiaries (from Form 1041-T) | 24b |
| | c | Subtract line 24b from line 24a | 24c |
| | d | Tax paid with Form 7004 (see instructions) | 24d |
| | e | Federal income tax withheld. If any is from Form(s) 1099, check | 24e |
| | f | Other payments: f Form 2439 ; g Form 4136 ; Total | 24h |
| | 25 | Total payments. Add lines 24c through 24e, and 24h | 25 |
| | 26 | Estimated tax penalty (see instructions) | 26 |
| 27 | Tax due. If line 25 is smaller than the total of lines 23 and 26, enter amount owed | 27 | |
| 28 | Overpayment. If line 25 is larger than the total of lines 23 and 26, enter amount overpaid | 28 | |
| 29 | Amount of line 28 to be: a Credited to 2012 estimated tax ; b Refunded | 29 | |

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature of fiduciary or officer representing fiduciary

Date

EIN of fiduciary if a financial institution

May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name

DANIEL P. FEHELEY

Preparer's signature

Date

9/12/2012

Check if self-employed

PTIN

Firm's name

Firm's address

BOSTON, MA

Firm's EIN

Phone no.

02110

**Application for Automatic Extension of Time To File Certain
Business Income Tax, Information, and Other Returns**

► File a separate application for each return.
► See separate instructions.

OMB No. 1545-0233

Print
or
Type

Name

THE ANN D. ROMNEY BLIND TRUST

Identifying number

Number, street, and room or suite no. (If P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City, town, state, and ZIP code (If a foreign address, enter city, province or state, and country (follow the country's practice for entering postal code)).

BOSTON, MA 02199

Note. File request for extension by the due date of the return for which the extension is granted. See instructions before completing this form.

Part I Automatic 5-Month Extension

1a Enter the form code for the return that this application is for (see below) 0 5

| Application Is For: | Form Code | Application Is For: | Form Code |
|---------------------|-----------|---|-----------|
| Form 1065 | 09 | Form 1041 (estate other than a bankruptcy estate) | 04 |
| Form 8804 | 31 | Form 1041 (trust) | 05 |

Part II Automatic 6-Month Extension

b Enter the form code for the return that this application is for (see below)

| Application Is For: | Form Code | Application Is For: | Form Code |
|------------------------------------|-----------|-----------------------------------|-----------|
| Form 706-GS(D) | 01 | Form 1120-ND (section 4951 taxes) | 20 |
| Form 706-GS(T) | 02 | Form 1120-PC | 21 |
| Form 1041 (bankruptcy estate only) | 03 | Form 1120-POL | 22 |
| Form 1041-N | 06 | Form 1120-REIT | 23 |
| Form 1041-QFT | 07 | Form 1120-RIC | 24 |
| Form 1042 | 08 | Form 1120S | 25 |
| Form 1065-B | 10 | Form 1120-SF | 26 |
| Form 1066 | 11 | Form 3520-A | 27 |
| Form 1120 | 12 | Form 8612 | 28 |
| Form 1120-C | 34 | Form 8613 | 29 |
| Form 1120-F | 15 | Form 8725 | 30 |
| Form 1120-FSC | 16 | Form 8831 | 32 |
| Form 1120-H | 17 | Form 8876 | 33 |
| Form 1120-L | 18 | Form 8924 | 35 |
| Form 1120-ND | 19 | Form 8928 | 36 |

2 If the organization is a foreign corporation that does not have an office or place of business in the United States, check here ☐

3 If the organization is a corporation and is the common parent of a group that intends to file a consolidated return, check here ☐

If checked, attach a schedule, listing the name, address, and Employer Identification Number (EIN) for each member covered by this application.

Part III All Filers Must Complete This Part

4 If the organization is a corporation or partnership that qualifies under Regulations section 1.6081-5, check here ☐

5 a The application is for calendar year 20 11, or tax year beginning, 20, and ending, 20

b Short tax year. If this tax year is less than 12 months, check the reason:

☐ Initial return ☐ Final return ☐ Change in accounting period ☐ Consolidated return to be filed

6 Tentative total tax 6 0

7 Total payments and credits (see instructions) 7 0

8 Balance due. Subtract line 7 from line 6 (see instructions) 8 0

For Privacy Act and Paperwork Reduction Act Notice, see separate instructions.

Form **7004** (Rev. 11-2011)

GOLDMAN SACHS HEDGE FUND PARTNERS II, LLC
SCHEDULE K-1 SUPPORTING SCHEDULES

PARTNER # [REDACTED]

R BRADFORD MALT TTEE THE ANN D ROPES & GRAY LLP

BOX 15, CODE P - OTHER CREDITS

U.S. WITHHOLDING TAX
TOTAL OTHER CREDITS

| |
|---|
| 7 |
| 7 |

Schedule A Charitable Deduction. Do not complete for a simple trust or a pooled income fund.

| | | | |
|---|--|---|--|
| 1 | Amounts paid or permanently set aside for charitable purposes from gross income (see instructions) | 1 | |
| 2 | Tax-exempt income allocable to charitable contributions (see instructions) | 2 | |
| 3 | Subtract line 2 from line 1 | 3 | |
| 4 | Capital gains for the tax year allocated to corpus and paid or permanently set aside for charitable purposes | 4 | |
| 5 | Add lines 3 and 4 | 5 | |
| 6 | Section 1202 exclusion allocable to capital gains paid or permanently set aside for charitable purposes (see instructions) | 6 | |
| 7 | Charitable deduction. Subtract line 6 from line 5. Enter here and on page 1, line 13 | 7 | |

Schedule B Income Distribution Deduction

| | | | |
|----|--|----|--|
| 1 | Adjusted total income (see instructions) | 1 | |
| 2 | Adjusted tax-exempt interest | 2 | |
| 3 | Total net gain from Schedule D (Form 1041), line 15, column (1) (see instructions) | 3 | |
| 4 | Enter amount from Schedule A, line 4 (minus any allocable section 1202 exclusion) | 4 | |
| 5 | Capital gains for the tax year included on Schedule A, line 1 (see instructions) | 5 | |
| 6 | Enter any gain from page 1, line 4, as a negative number. If page 1, line 4, is a loss, enter the loss as a positive number | 6 | |
| 7 | Distributable net income. Combine lines 1 through 6. If zero or less, enter -0- | 7 | |
| 8 | If a complex trust, enter accounting income for the tax year as determined under the governing instrument and applicable local law | 8 | |
| 9 | Income required to be distributed currently | 9 | |
| 10 | Other amounts paid, credited, or otherwise required to be distributed | 10 | |
| 11 | Total distributions. Add lines 9 and 10. If greater than line 8, see instructions | 11 | |
| 12 | Enter the amount of tax-exempt income included on line 11 | 12 | |
| 13 | Tentative income distribution deduction. Subtract line 12 from line 11 | 13 | |
| 14 | Tentative income distribution deduction. Subtract line 2 from line 7. If zero or less, enter -0- | 14 | |
| 15 | Income distribution deduction. Enter the smaller of line 13 or line 14 here and on page 1, line 18 | 15 | |

Schedule G Tax Computation (see instructions)

| | | | | |
|----|---|----|--|----|
| 1 | Tax: a Tax on taxable income (see instructions) | 1a | | 1d |
| | b Tax on lump-sum distributions. Attach Form 4972 | 1b | | |
| | c Alternative minimum tax (from Schedule I (Form 1041), line 56) | 1c | | |
| | d Total. Add lines 1a through 1c | | | |
| 2a | Foreign tax credit. Attach Form 1116 | 2a | | 3 |
| | b General business credit. Attach Form 3800 | 2b | | |
| | c Credit for prior year minimum tax. Attach Form 8801 | 2c | | |
| | d Bond credits. Attach Form 8912 | 2d | | |
| 3 | Total credits. Add lines 2a through 2d | | | |
| 4 | Subtract line 3 from line 1d. If zero or less, enter -0- | | | 4 |
| 5 | Recapture taxes. Check if from: <input type="checkbox"/> Form 4255 <input type="checkbox"/> Form 8611 | | | 5 |
| 6 | Household employment taxes. Attach Schedule H (Form 1040) | | | 6 |
| 7 | Total tax. Add lines 4 through 6. Enter here and on page 1, line 23 | | | 7 |

Other Information

| | Yes | No |
|---|-----|----|
| 1 Did the estate or trust receive tax-exempt income? If "Yes," attach a computation of the allocation of expenses. Enter the amount of tax-exempt interest income and exempt-interest dividends ▶ \$ <u>481</u> | X | |
| 2 Did the estate or trust receive all or any part of the earnings (salary, wages, and other compensation) of any individual by reason of a contract assignment or similar arrangement? | | X |
| 3 At any time during calendar year 2011, did the estate or trust have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶ | | X |
| 4 During the tax year, did the estate or trust receive a distribution from, or was it the grantor of, or transferor to, a foreign trust? If "Yes," the estate or trust may have to file Form 3520. See instructions | | X |
| 5 Did the estate or trust receive, or pay, any qualified residence interest on seller-provided financing? If "Yes," see the instructions for required attachment | | X |
| 6 If this is an estate or a complex trust making the section 663(b) election, check here (see instructions) ▶ <input type="checkbox"/> | | |
| 7 To make a section 643(e)(3) election, attach Schedule D (Form 1041), and check here (see instructions) ▶ <input type="checkbox"/> | | |
| 8 If the decedent's estate has been open for more than 2 years, attach an explanation for the delay in closing the estate, and check here ▶ <input type="checkbox"/> | | |
| 9 Are any present or future trust beneficiaries skip persons? See instructions | | X |

ACCOUNT NAME: THE ANN D. ROMNEY BLIND TRUST

TRUST I.D. NUMBER: [REDACTED]

R. BRADFORD MALT, TRUSTEE
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
BOSTON, MA 02199

GRANTOR TAX INFORMATION LETTER

GRANTOR:

ANN D. ROMNEY
[REDACTED]
BELMONT, MA 02478

I.D. NUMBER: [REDACTED]

TAX YEAR
BEGINNING 01/01/2011
ENDING 12/31/2011

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

| | |
|--|------------|
| U.S. GOVERNMENT INTEREST | 362,701. |
| (ENTER ON FORM 1040, LINE 8A) | |
| OTHER INTEREST INCOME | 599,527. |
| (ENTER ON FORM 1040, LINE 8A) | |
| FOREIGN INTEREST INCOME | 33,672. |
| (ENTER ON FORM 1040, LINE 8A & FORM 1116) | |
| U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS | |
| QUALIFIED | |
| TOTAL FOR YEAR | 156,157. |
| (ENTER ON FORM 1040, LINE 9A) | |
| ORDINARY DIVIDENDS | |
| QUALIFIED | 814,290. |
| (SEE FORM 1040 INSTRUCTIONS) | |
| TOTAL FOR YEAR | 1,593,540. |
| (ENTER ON FORM 1040, LINE 9A) | |
| FOREIGN DIVIDENDS | |
| QUALIFIED | 38,317. |
| (SEE FORM 1040 INSTRUCTIONS) | |
| TOTAL FOR YEAR | 64,686. |
| (ENTER ON SCHEDULE B, PART II, LINE 5 & FORM 1116) | |
| SHORT TERM GAINS OR LOSSES: | |
| PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS | -939,393. |
| (ENTER ON SCHEDULE D, LINE 5, COLUMN F) | |
| OTHER CAPITAL GAIN OR LOSS | -273,269. |
| (ENTER ON SCHEDULE D, PART I, LINE 3) | |
| SECTION 1256 GAIN OR LOSS | 35,634. |
| (SEE SCHEDULE D, LINE 4 INSTRUCTIONS) | |
| LONG TERM GAINS OR LOSSES: | |
| CAPITAL GAIN DISTRIBUTIONS | |
| TOTAL FOR YEAR | 11,811. |

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

(ENTER ON SCHEDULE D, LINE 13, COLUMN F)
 PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS
 TOTAL FOR YEAR 3,951,985.
 (ENTER ON SCHEDULE D, LINE 12, COLUMN F)
 BUSINESS PROPERTY GAIN OR LOSS
 TOTAL FOR YEAR -161,524.
 (ENTER ON FORM 4797, PART I, COLUMN G)
 UNRECAPTURED SECTION 1250 GAIN (PARTNERSHIPS/S CORP) ... 17,095.
 (ENTER ON LINE 11 OF WORKSHEET FOR SCHED D, LINE 19)
 OTHER CAPITAL GAIN OR LOSS
 TOTAL FOR YEAR 1,380,263.
 (ENTER ON SCHEDULE D, PART II, LINE 10, COLUMN E)
 SECTION 1256 GAIN OR LOSS 53,450.
 (SEE SCHEDULE D, LINE 11 INSTRUCTIONS)
 ROYALTY INCOME 1,608.
 (ENTER ON SCHEDULE E, PART I)
 OTHER TAXABLE INCOME 449,263.
 (ENTER ON FORM 1040, LINE 21)
 RENT/ROYALTY INCOME FROM ACTIVE/PASSIVE ACTIVITIES -171,067.
 (ENTER ON SCHEDULE E, PART I)
 PARTNERSHIP INCOME FROM ACTIVE/PASSIVE ACTIVITIES -1,116,358.
 (ENTER ON SCHEDULE E, PART II)
 S CORPORATION INCOME FROM ACTIVE/PASSIVE ACTIVITIES 2,064,546.
 (ENTER ON SCHEDULE E, PART II)

D E D U C T I O N S

INVESTMENT INTEREST EXPENSE 40,442.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 CHARITABLE DEDUCTION 163.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 OTHER DEDUCTIONS SUBJECT TO 2% AGI 458,546.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)

Q U A L I F I E D P R O D U C T I O N I N F O

QUALIFIED PRODUCTION ACTIVITIES INCOME (QPAI) -3,339.
 W-2 WAGES

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

M I S C E L L A N E O U S I N F O R M A T I O N

TAX-EXEMPT INTEREST 481.
 (ENTER ON FORM 1040, LINE 8B)
 (NO ALLOCATION AGAINST FEES OR COMMISSIONS
 HAS BEEN MADE WITH YOUR TAX-EXEMPT INCOME)
 NONTAXABLE DIVIDENDS 236.
 (FOR INFORMATIONAL PURPOSES ONLY)

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

(ENTER THE FOLLOWING ON FORM 1116 OR SCH. A IF APPLICABLE)

| COUNTRY | FOREIGN INCOME | EXPENSES | TAXES | DATE PAID |
|---------|----------------|----------|---------|------------|
| VARIOUS | 1,724,931. | 546,275. | 36,399. | 12/31/2011 |
| VARIOUS | -23,514. | 6,873. | 303. | 12/31/2011 |

O T H E R I N F O R M A T I O N

FOREIGN INFORMATION:

LINE 16B: \$15,656,336

LINE 16C: \$12,372,273

LINE 16G: \$419,409

LINE 16H: \$10,808,369

QUALIFIED FOREIGN DIVIDENDS: \$543,861

COLLECTIBLES (28%) GAIN/(LOSS): \$209

SECTION 1250 GAIN/(LOSS)-BUSINESS ASSETS: \$481

SECTION 1250 GAIN/(LOSS)-PSHIP INTEREST: \$9,844

SECTION 1250 GAIN/(LOSS): \$17,095

SECTION 1231 15% GAIN/(LOSS): \$(165,786)

SECTION 1231 25% GAIN/(LOSS): \$7,230

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

LINE 12: \$2
LINE 13M: \$15,211

DOMESTIC PRODUCTION ACTIVITIES INFORMATION:

GROSS RECEIPTS FROM DPGR: \$386,439
GROSS RECEIPTS FROM ALL SOURCES: \$711,313
COGS ALLOCABLE TO DPGR: \$331,304
COGS FROM ALL SOURCES: \$596,215
EXPENSES ALLOCABLE TO DPGR: \$60,203
EXPENSES ALLOCABLE TO NON-DPGR: \$155,258
EXPENSES NOT DIRECTLY ALLOCABLE: \$78,443
W-2 WAGES: \$38,888
INTEREST EXPENSE: \$62,099

LINE 15J: \$57
LINE 15L: \$27
LINE 15M: \$25
LINE 15N: \$302
LINE 15P US WITHHOLDING: \$7
LINE 15P OTHER CREDITS: \$11

AMT ITEMS:

LINE 17A: \$(4,573)
LINE 17B: \$(5,024)
LINE 17D: \$6,175
LINE 17E: \$10,786
LINE 17F: \$6,734

TAX-EXEMPT INCOME AND NONDEDUCTIBLE EXPENSES:

LINE 18B: \$423
LINE 18C: \$4,095

SECTION 1291 TAX FROM FORM 8621: \$24

STATE AND LOCAL TAXES PAID: \$2,743

Report the amounts listed above on your tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

SCHEDULE E
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Name(s) shown on return

Supplemental Income and Loss
(From rental real estate, royalties, partnerships,
S corporations, estates, trusts, REMICs, etc.)

▶ Attach to Form 1040, 1040NR, or Form 1041. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

Your social security number

THE ANN D. ROMNEY BLIND TRUST

- A** Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions)
B If "Yes," did you or will you file all required Forms 1099?

Yes No
Yes No

Part I **Income or Loss From Rental Real Estate and Royalties** Note. If you are in the business of renting personal property, use Schedule C or C-EZ (see instructions). If you are an individual, report farm rental income or loss from Form 4835 on page 2, line 40.

Caution. For each rental property listed on line 1, check the box in the last column only if you owned that property as a member of a qualified joint venture (QJV) reporting income not subject to self-employment tax.

| 1 | Physical address of each property-street, city, state, zip | Type-from list below | 2 For each rental real estate property listed, report the number of days rented at fair rental value and days with personal use. See instructions. | Fair Rental Days | Personal Use Days | QJV |
|---|--|----------------------|--|------------------|-------------------|-----|
| A | | | A | N/A | | |
| B | | | B | | | |
| C | SEE ATTACHED STMT (S) | | C | | | |

Type of Property:

- 1 Single Family Residence 3 Vacation/Short-Term Rental 5 Land 7 Self-Rental
2 Multi-Family Residence 4 Commercial 6 Royalties 8 Other (describe)

Income:

| | | Properties | | |
|----|---|------------|---|---|
| | | A | B | C |
| 3a | Merchant card and third party payments. For 2011, enter -0- | 3a | | |
| b | Payments not reported to you on line 3a | 3b | | |
| 4 | Total not including amounts on line 3a that are not income (see instructions) | 4 | | |

Expenses:

| | | | | |
|-----|---|-----|-------------|--------|
| 5 | Advertising | 5 | | |
| 6 | Auto and travel (see instructions) | 6 | | |
| 7 | Cleaning and maintenance | 7 | | |
| 8 | Commissions | 8 | | |
| 9 | Insurance | 9 | | |
| 10 | Legal and other professional fees | 10 | | |
| 11 | Management fees | 11 | | |
| 12 | Mortgage interest paid to banks, etc. (see instructions) | 12 | | |
| 13 | Other interest | 13 | | |
| 14 | Repairs | 14 | | |
| 15 | Supplies | 15 | | |
| 16 | Taxes | 16 | | |
| 17 | Utilities | 17 | | |
| 18 | Depreciation expense or depletion | 18 | | |
| 19 | Other (list) ▶ | 19 | | |
| 20 | Total expenses. Add lines 5 through 19 | 20 | | |
| 21 | Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file Form 6198 | 21 | | |
| 22 | Deductible rental real estate loss after limitation, if any, on Form 8582 (see instructions) | 22 | () () () | |
| 23a | Total of all amounts reported on line 3a for all rental properties | 23a | | |
| b | Total of all amounts reported on line 3a for all royalty properties | 23b | | |
| c | Total of all amounts reported on line 4 for all rental properties | 23c | | |
| d | Total of all amounts reported on line 4 for all royalty properties | 23d | | |
| e | Total of all amounts reported on line 12 for all properties | 23e | | |
| f | Total of all amounts reported on line 18 for all properties | 23f | | |
| g | Total of all amounts reported on line 20 for all properties | 23g | | |
| 24 | Income. Add positive amounts shown on line 21. Do not include any losses | 24 | | 1,608. |
| 25 | Losses. Add royalty losses from line 21 and rental real estate losses from line 22. Enter total losses here. | 25 | () | |
| 26 | Total rental real estate and royalty income or (loss). Combine lines 24 and 25. Enter the result here. If Parts II, III, IV, and line 40 on page 2 do not apply to you, also enter this amount on Form 1040, line 17, or Form 1040NR, line 18. Otherwise, include this amount in the total on line 41 on page 2 | 26 | | 1,608. |

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule E (Form 1040) 2011

Name(s) shown on return. Do not enter name and social security number if shown on other side.

Your social security number

THE ANN D. ROMNEY BLIND TRUST

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.**Part II Income or Loss From Partnerships and S Corporations** **Note.** If you report a loss from an at-risk activity for which any amount is not at risk, you must check the box in column (e) on line 28 and attach Form 6198. See instructions.27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section. ☒ Yes ☐ No

| 28 | (a) Name | (b) Enter P for partnership; S for S corporation | (c) Check if foreign partnership | (d) Employer identification number | (e) Check if any amount is not at risk |
|----|--------------|--|----------------------------------|------------------------------------|--|
| A | | | | | |
| B | ATTACHMENT 4 | | | | |
| C | | | | | |
| D | | | | | |

| Passive Income and Loss | | Nonpassive Income and Loss | | |
|---|--|---------------------------------------|--|---|
| (f) Passive loss allowed (attach Form 8582 if required) | (g) Passive income from Schedule K-1 | (h) Nonpassive loss from Schedule K-1 | (i) Section 179 expense deduction from Form 4562 | (j) Nonpassive income from Schedule K-1 |
| A | | | | |
| B | | | | |
| C | | | | |
| D | | | | |
| 29a Totals | | 2,115,241. | | |
| b Totals | -348,848. | | -989,272. | |
| 30 | Add columns (g) and (j) of line 29a | | | 2,115,241. |
| 31 | Add columns (f), (h), and (i) of line 29b | | | (1,338,120.) |
| 32 | Total partnership and S corporation income or (loss). Combine lines 30 and 31. Enter the result here and include in the total on line 41 below | | | 777,121. |

Part III Income or Loss From Estates and Trusts

| 33 | (a) Name | (b) Employer identification number |
|----|----------|------------------------------------|
| A | | |
| B | | |

| Passive Income and Loss | | Nonpassive Income and Loss | |
|--|---|---|------------------------------------|
| (c) Passive deduction or loss allowed (attach Form 8582 if required) | (d) Passive income from Schedule K-1 | (e) Deduction or loss from Schedule K-1 | (f) Other income from Schedule K-1 |
| A | | | |
| B | | | |
| 34a Totals | | | |
| b Totals | | | |
| 35 | Add columns (d) and (f) of line 34a | | |
| 36 | Add columns (c) and (e) of line 34b | | |
| 37 | Total estate and trust income or (loss). Combine lines 35 and 36. Enter the result here and include in the total on line 41 below | | |

Part IV Income or Loss From Real Estate Mortgage Investment Conduits (REMICs) - Residual Holder

| 38 | (a) Name | (b) Employer identification number | (c) Excess inclusion from Schedules Q, line 2c (see instructions) | (d) Taxable income (net loss) from Schedules Q, line 1b | (e) Income from Schedules Q, line 3b |
|----|---|------------------------------------|---|---|--------------------------------------|
| 39 | Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below | | | | |

Part V Summary

| | | |
|----|---|----------|
| 40 | Net farm rental income or (loss) from Form 4835. Also, complete line 42 below | |
| 41 | Total income or (loss). Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18 | 778,729. |
| 42 | Reconciliation of farming and fishing income. Enter your gross farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions) | |
| 43 | Reconciliation for real estate professionals. If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules | |

RENT AND ROYALTY INCOME

| | | | |
|--|------|---|-------------------|
| Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST | | Identifying Number [REDACTED] | |
| DESCRIPTION OF PROPERTY BCIP II - D (OTHER) | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS |
| <input checked="checked" type="checkbox"/> Yes <input type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year? | | | QJV |
| ROYALTY INCOME | | | 87. |
| OTHER INCOME: | | | |
| TOTAL GROSS INCOME | | | 87. |
| OTHER EXPENSES: | | | |
| DEPRECIATION (SHOWN BELOW) | | | |
| LESS: Beneficiary's Portion | | | |
| AMORTIZATION | | | |
| LESS: Beneficiary's Portion | | | |
| DEPLETION | | | |
| LESS: Beneficiary's Portion | | | |
| TOTAL EXPENSES | | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | 87. |
| Less Amount to | | | |
| Rent or Royalty | | | |
| Depreciation | | | |
| Depletion | | | |
| Investment Interest Expense | | | |
| Other Expenses | | | |
| Net Income (Loss) to Others | | | |
| Net Rent or Royalty Income (Loss) | | | 87. |
| Deductible Rental Loss (if Applicable) | | | |

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

RENT AND ROYALTY INCOME

| | | | | | | | |
|--|-----------------------------|--|--|------|------------------|-----------------------------------|-----|
| Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST | | | | | | Identifying Number <div></div> | |
| DESCRIPTION OF PROPERTY PROSPECT HARBOR INV <div></div> | | | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS | QJV |
| <input checked="" type="checkbox"/> Yes | <input type="checkbox"/> No | Did you actively participate in the operation of the activity during the tax year? | | | | | |
| ROYALTY INCOME | | | | | 31. | | |
| OTHER INCOME: | | | | | | | |
| | | | | | | | |
| TOTAL GROSS INCOME | | | | | | | 31. |
| OTHER EXPENSES: | | | | | | | |
| | | | | | | | |
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| DEPRECIATION (SHOWN BELOW) | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| AMORTIZATION | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| DEPLETION | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| TOTAL EXPENSES | | | | | | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | | | | | 31. |
| Less Amount to | | | | | | | |
| Rent or Royalty | | | | | | | |
| Depreciation | | | | | | | |
| Depletion | | | | | | | |
| Investment Interest Expense | | | | | | | |
| Other Expenses | | | | | | | |
| Net Income (Loss) to Others | | | | | | | |
| Net Rent or Royalty Income (Loss) | | | | | | | 31. |
| Deductible Rental Loss (if Applicable) | | | | | | | |

SCHEDULE FOR DEPRECIATION CLAIMED

[illegible]

| | | | | | | |
|-------------------------------|--|--|--|------|--------------------|-------------------|
| Taxpayer's Name | | | | | Identifying Number | |
| THE ANN D. ROMNEY BLIND TRUST | | | | | [REDACTED] | |
| DESCRIPTION OF PROPERTY | | | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS |
| BC PTRS IX [REDACTED] | | | | | | |
| | | | | | | |

| | | | | | | | | | |
|--|-----|--------------------------|----|--|--|--|--|----|--|
| BC PTRS IX | | | | | | | | | |
| <input checked="" type="checkbox"/> | Yes | <input type="checkbox"/> | No | Did you actively participate in the operation of the activity during the tax year? | | | | | |
| ROYALTY INCOME | | | | | | | | 3. | |
| OTHER INCOME: | | | | | | | | | |
| | | | | | | | | | |
| TOTAL GROSS INCOME | | | | | | | | 3. | |
| OTHER EXPENSES: | | | | | | | | | |
| | | | | | | | | | |
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| DEPRECIATION (SHOWN BELOW) | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| AMORTIZATION | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| DEPLETION | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| TOTAL EXPENSES | | | | | | | | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | | | | | | 3. | |
| Less Amount to | | | | | | | | | |
| Rent or Royalty | | | | | | | | | |
| Depreciation | | | | | | | | | |
| Depletion | | | | | | | | | |
| Investment Interest Expense | | | | | | | | | |
| Other Expenses | | | | | | | | | |
| Net Income (Loss) to Others | | | | | | | | | |
| Net Rent or Royalty Income (Loss) | | | | | | | | 3. | |
| Deductible Rental Loss (if Applicable) | | | | | | | | | |

[illegible]

RENT AND ROYALTY INCOME

| | | | | | | | |
|--|-----|--------------------------|----|--|------|--------------------|-------------------|
| Taxpayer's Name | | | | | | Identifying Number | |
| THE ANN D. ROMNEY BLIND TRUST | | | | | | | |
| DESCRIPTION OF PROPERTY | | | | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS |
| | | | | | | | QJV |
| SSS I | | | | | | | |
| <input checked="" type="checkbox"/> | Yes | <input type="checkbox"/> | No | Did you actively participate in the operation of the activity during the tax year? | | | |
| ROYALTY INCOME | | | | | | | 1. |
| OTHER INCOME: | | | | | | | |
| | | | | | | | |
| TOTAL GROSS INCOME | | | | | | | 1. |
| OTHER EXPENSES: | | | | | | | |
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| DEPRECIATION (SHOWN BELOW) | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| AMORTIZATION | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| DEPLETION | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| TOTAL EXPENSES | | | | | | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | | | | | 1. |
| Less Amount to | | | | | | | |
| Rent or Royalty | | | | | | | |
| Depreciation | | | | | | | |
| Depletion | | | | | | | |
| Investment Interest Expense | | | | | | | |
| Other Expenses | | | | | | | |
| Net Income (Loss) to Others | | | | | | | |
| Net Rent or Royalty Income (Loss) | | | | | | | |
| Deductible Rental Loss (if Applicable) | | | | | | | |

SCHEDULE FOR DEPRECIATION CLAIMED

[illegible]

RENT AND ROYALTY INCOME

| | | | | | | | |
|--|--|--|--|------|------------------|-----------------------------------|-----|
| Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST | | | | | | Identifying Number <div></div> | |
| DESCRIPTION OF PROPERTY SOLAMERE FOUNDERS FUND I-B LP <div></div> | | | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS | QJV |
| <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No | Did you actively participate in the operation of the activity during the tax year? | | | | | |
| ROYALTY INCOME | | | | | 1,092. | | |
| OTHER INCOME: | | | | | | | |
| | | | | | | | |
| TOTAL GROSS INCOME | | | | | 1,092. | | |
| OTHER EXPENSES: | | | | | | | |
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| DEPRECIATION (SHOWN BELOW) | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| AMORTIZATION | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| DEPLETION | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| TOTAL EXPENSES | | | | | | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | | | 1,092. | | |
| Less Amount to | | | | | | | |
| Rent or Royalty | | | | | | | |
| Depreciation | | | | | | | |
| Depletion | | | | | | | |
| Investment Interest Expense | | | | | | | |
| Other Expenses | | | | | | | |
| Net Income (Loss) to Others | | | | | | | |
| Net Rent or Royalty Income (Loss) | | | | | 1,092. | | |
| Deductible Rental Loss (if Applicable) | | | | | | | |

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

RENT AND ROYALTY INCOME

| | | | | | | | |
|--|-----|--|--|------|------------------|----------------------------------|------|
| Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST | | | | | | Identifying Number [REDACTED] | |
| DESCRIPTION OF PROPERTY GS HEDGE FUND PARTNERS LLC [REDACTED] | | | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS | QJV |
| <input type="checkbox"/> | Yes | <input checked="" type="checkbox"/> No | Did you actively participate in the operation of the activity during the tax year? | | | | |
| ROYALTY INCOME | | | | | | 228. | |
| OTHER INCOME: | | | | | | | |
| | | | | | | | |
| TOTAL GROSS INCOME | | | | | | | 228. |
| OTHER EXPENSES: | | | | | | | |
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| DEPRECIATION (SHOWN BELOW) | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| AMORTIZATION | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| DEPLETION | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | |
| TOTAL EXPENSES | | | | | | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | | | | | 228. |
| Less Amount to | | | | | | | |
| Rent or Royalty | | | | | | | |
| Depreciation | | | | | | | |
| Depletion | | | | | | | |
| Investment Interest Expense | | | | | | | |
| Other Expenses | | | | | | | |
| Net Income (Loss) to Others | | | | | | | |
| Net Rent or Royalty Income (Loss) | | | | | | | 228. |
| Deductible Rental Loss (if Applicable) | | | | | | | |

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

| Taxpayer's Name | Identifying Number |
|-----------------|--------------------|
|-----------------|--------------------|

THE ANN D. ROMNEY BLIND TRUST

Identifying Number

TYPE

FAIR RENTAL DAYS

PERSONAL USE DAYS

QJV

GS HEDGE FUND PARTNERS II LLC

| | | | | |
|--|-----|-------------------------------------|----|--|
| | Yes | <input checked="" type="checkbox"/> | No | Did you actively participate in the operation of the activity during the tax year? |
|--|-----|-------------------------------------|----|--|

ROYALTY INCOME

166.

OTHER INCOME:

TOTAL GROSS INCOME

166.

OTHER EXPENSES:

DEPRECIATION (SHOWN BELOW)

LESS: Beneficiary's Portion

AMORTIZATION

LESS: Beneficiary's Portion

DEPLETION

LESS: Beneficiary's Portion

TOTAL EXPENSES

TOTAL RENT OR ROYALTY INCOME (LOSS)

166.

Less Amount to

Rent or Royalty

Depreciation

Depletion

Investment Interest Expense

Other Expenses

Net Income (Loss) to Others

Net Rent or Royalty Income (Loss)

166.

Deductible Rental Loss (if Applicable)**SCHEDULE FOR DEPRECIATION CLAIMED**[illegible]

Sales of Business Property
(Also Involuntary Conversions and Recapture Amounts
Under Sections 179 and 280F(b)(2))
▶ Attach to your tax return. ▶ See separate instructions.

Name(s) shown on return

Identifying number

THE ANN D. ROMNEY BLIND TRUST

1 Enter the gross proceeds from sales or exchanges reported to you for 2011 on Form(s) 1099-B or 1099-S (or substitute statement) that you are including on line 2, 10, or 20 (see instructions).

1

Part I Sales or Exchanges of Property Used in a Trade or Business and Involuntary Conversions From Other Than Casualty or Theft - Most Property Held More Than 1 Year (see instructions)

| 2 | (a) Description of property | (b) Date acquired (mo., day, yr.) | (c) Date sold (mo., day, yr.) | (d) Gross sales price | (e) Depreciation allowed or allowable since acquisition | (f) Cost or other basis, plus improvements and expense of sale | (g) Gain or (loss) Subtract (f) from the sum of (d) and (e) |
|---|-----------------------------|-----------------------------------|-------------------------------|-----------------------|---|--|---|
| | ATTACHMENT 5 | | | | | | -161,524. |
| | | | | | | | |
| | | | | | | | |

| | | | |
|---|---|---|-----------|
| 3 | Gain, if any, from Form 4684, line 39 | 3 | |
| 4 | Section 1231 gain from installment sales from Form 6252, line 26 or 37 | 4 | |
| 5 | Section 1231 gain or (loss) from like-kind exchanges from Form 8824 | 5 | |
| 6 | Gain, if any, from line 32, from other than casualty or theft | 6 | |
| 7 | Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows: Partnerships (except electing large partnerships) and S corporations. Report the gain or (loss) following the instructions for Form 1065, Schedule K, line 10, or Form 1120S, Schedule K, line 9. Skip lines 8, 9, 11, and 12 below. Individuals, partners, S corporation shareholders, and all others. If line 7 is zero or a loss, enter the amount from line 7 on line 11 below and skip lines 8 and 9. If line 7 is a gain and you did not have any prior year section 1231 losses, or they were recaptured in an earlier year, enter the gain from line 7 as a long-term capital gain on the Schedule D filed with your return and skip lines 8, 9, 11, and 12 below. | 7 | -161,524. |
| 8 | Nonrecaptured net section 1231 losses from prior years (see instructions) | 8 | |
| 9 | Subtract line 8 from line 7. If zero or less, enter -0-. If line 9 is zero, enter the gain from line 7 on line 12 below. If line 9 is more than zero, enter the amount from line 8 on line 12 below and enter the gain from line 9 as a long-term capital gain on the Schedule D filed with your return (see instructions) | 9 | |

Part II Ordinary Gains and Losses (see instructions)

10 Ordinary gains and losses not included on lines 11 through 16 (include property held 1 year or less):

| | | | | | | |
|--|--|--|--|--|--|--|
| | | | | | | |
| | | | | | | |
| | | | | | | |

| | | | |
|----|---|-----|-------------|
| 11 | Loss, if any, from line 7 | 11 | (161,524) |
| 12 | Gain, if any, from line 7 or amount from line 8, if applicable | 12 | |
| 13 | Gain, if any, from line 31 | 13 | |
| 14 | Net gain or (loss) from Form 4684, lines 31 and 38a | 14 | |
| 15 | Ordinary gain from installment sales from Form 6252, line 25 or 36 | 15 | |
| 16 | Ordinary gain or (loss) from like-kind exchanges from Form 8824 | 16 | |
| 17 | Combine lines 10 through 16 | 17 | -161,524. |
| 18 | For all except individual returns, enter the amount from line 17 on the appropriate line of your return and skip lines a and b below. For individual returns, complete lines a and b below: a If the loss on line 11 includes a loss from Form 4684, line 35, column (b)(ii), enter that part of the loss here. Enter the part of the loss from income-producing property on Schedule A (Form 1040), line 28, and the part of the loss from property used as an employee on Schedule A (Form 1040), line 23. Identify as from "Form 4797, line 18a." See instructions b Redetermine the gain or (loss) on line 17 excluding the loss, if any, on line 18a. Enter here and on Form 1040, line 14 | 18a | |
| | | 18b | |

For Paperwork Reduction Act Notice, see separate instructions.

Form **4797** (2011)

Part III Gain From Disposition of Property Under Sections 1245, 1250, 1252, 1254, and 1255
(see instructions)

| 19 (a) Description of section 1245, 1250, 1252, 1254, or 1255 property: | | (b) Date acquired (mo., day, yr.) | (c) Date sold (mo., day, yr.) |
|---|--|--------------------------------------|----------------------------------|
| A | | | |
| B | | | |
| C | | | |
| D | | | |

| These columns relate to the properties on lines 19A through 19D. ▶ | | Property A | Property B | Property C | Property D |
|--|--|------------|------------|------------|------------|
| 20 | Gross sales price (Note: See line 1 before completing.) | 20 | | | |
| 21 | Cost or other basis plus expense of sale | 21 | | | |
| 22 | Depreciation (or depletion) allowed or allowable . . . | 22 | | | |
| 23 | Adjusted basis. Subtract line 22 from line 21 | 23 | | | |
| 24 | Total gain. Subtract line 23 from line 20 | 24 | | | |
| 25 | If section 1245 property: | | | | |
| a | Depreciation allowed or allowable from line 22 . . . | 25a | | | |
| b | Enter the smaller of line 24 or 25a | 25b | | | |
| 26 | If section 1250 property: If straight line depreciation was used, enter -0- on line 26g, except for a corporation subject to section 291. | | | | |
| a | Additional depreciation after 1975 (see instructions) | 26a | | | |
| b | Applicable percentage multiplied by the smaller of line 24 or line 26a (see instructions). | 26b | | | |
| c | Subtract line 26a from line 24. If residential rental property or line 24 is not more than line 26a, skip lines 26d and 26e . | 26c | | | |
| d | Additional depreciation after 1969 and before 1976 . | 26d | | | |
| e | Enter the smaller of line 26c or 26d | 26e | | | |
| f | Section 291 amount (corporations only). | 26f | | | |
| g | Add lines 26b, 26e, and 26f | 26g | | | |
| 27 | If section 1252 property: Skip this section if you did not dispose of farmland or if this form is being completed for a partnership (other than an electing large partnership). | | | | |
| a | Soil, water, and land clearing expenses | 27a | | | |
| b | Line 27a multiplied by applicable percentage (see instructions) | 27b | | | |
| c | Enter the smaller of line 24 or 27b | 27c | | | |
| 28 | If section 1254 property: | | | | |
| a | Intangible drilling and development costs, expenditures for development of mines and other natural deposits, mining exploration costs, and depletion (see instructions) | 28a | | | |
| b | Enter the smaller of line 24 or 28a | 28b | | | |
| 29 | If section 1255 property: | | | | |
| a | Applicable percentage of payments excluded from income under section 126 (see instructions). | 29a | | | |
| b | Enter the smaller of line 24 or 29a (see instructions). | 29b | | | |

Summary of Part III Gains. Complete property columns A through D through line 29b before going to line 30.

| | | | |
|----|---|----|--|
| 30 | Total gains for all properties. Add property columns A through D, line 24 | 30 | |
| 31 | Add property columns A through D, lines 25b, 26g, 27c, 28b, and 29b. Enter here and on line 13 | 31 | |
| 32 | Subtract line 31 from line 30. Enter the portion from casualty or theft on Form 4684, line 33. Enter the portion from other than casualty or theft on Form 4797, line 6 | 32 | |

Part IV Recapture Amounts Under Sections 179 and 280F(b)(2) When Business Use Drops to 50% or Less
(see instructions)

| | (a) Section 179 | (b) Section 280F(b)(2) |
|----|---|------------------------|
| 33 | Section 179 expense deduction or depreciation allowable in prior years | 33 |
| 34 | Recomputed depreciation (see instructions) | 34 |
| 35 | Recapture amount. Subtract line 34 from line 33. See the instructions for where to report | 35 |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

ALPSTAR CLO 2 P.L.C.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE

tax year beginning , 20 and

DUBLIN 1, IRELAND

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 0 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
ALPSTAR CLO 2 P.L.C.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|------------|--------|
| ALPSTAR CLO 2 P.L.C. SALE | 11/23/2010 | 02/24/2011 | 0. |
| | | TOTAL | 0. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Alpstar CLO 2 P.L.C. | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|----------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 11/23/2010 | 2/24/2011 | | 8621 | 8621 |
| | | 39.00 | 55.00 | | | |
| Line 10F | | | | 94 | PT IV 11c | PT IV 11f |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

BRYANT PARK CDO LTD. (LOT 1)

Address (Enter number, street, city or town, and country.)

P.O. BOX 908GT, WALKER HOUSE, MARY STREET

GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|--|--|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | |
| 3a | Add lines 1c and 2c | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | | |
| d | Add lines 3b and 3c | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 17 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 15 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 1 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 1 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V**Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| BRYANT PARK CDO LTD SALE | 12/14/2010 | 05/03/2011 | 17. |
| | | TOTAL | 17. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% TAX | | 4% INTEREST | |
|------------------------------|------|---------------------|------------------|---------------|------------|-----------|----------------|-----------|
| | | 2010 12/14/2010 | 2011 5/3/2011 | | 8621 | PT IV 11c | 8621 | PT IV 11f |
| Bryant Park CDO LTD. (Lot 1) | | 18.00 | 123.00 | | | | | |
| Line 10F | | | | | | | | |
| 17 | 2010 | 2.17 | | | | | | |
| | 2011 | 14.83 | | | | | | |
| | | | | 141 | | | 1 | 0 |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20RGPRS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

BRYANT PARK CDO LTD. (LOT 2)

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20

P.O. BOX 908GT, WALKER HOUSE, MARY STREET

GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 1 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| BRYANT PARK CDO LTD SALE | 12/14/2010 | 05/03/2011 | 1. |
| | | TOTAL | 1. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Bryant Park CDO LTD. (Lot 2) | | | PFICS SOLD/DISPOSED | | |
|------------------------------|--|--|---------------------|----------|---------------------|
| | | | 2010 | 2011 | |
| Holding Period | | | 12/14/2010 | 5/3/2011 | Total |
| | | | 18.00 | 123.00 | Days |
| Line 10F | | | | | 141 |
| 1 | | | 2010 | 0.13 | 35% TAX 8621 |
| | | | 2011 | 0.87 | 4% INTEREST 8621 |
| | | | | | PT IV 11c PT IV 11f |
| | | | | | 0 0 |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

► See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | |
|--|--|---|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning 1 , 20 and ending 12 , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 3) | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET | | Tax year of company or fund: calendar year 20 11 or other tax year beginning 1 , 20 and ending 12 , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 13 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 6 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 6 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 3)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|------------------------------|------------|-------|--------|
| BRYANT PARK CDO LTD. (LOT 3) | 12/14/2010 | | 6. |
| | | TOTAL | 6. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

[REDACTED]

| Bryant Park CDO LTD. (Lot 3) | | PFICS STILL HELD | | Total Days | 35% | 4% |
|------------------------------|------|------------------|------------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 12/14/2010 | 12/31/2011 | 383 | 8621 | 8621 |
| | | 18.00 | 365.00 | | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 6 | 2010 | 0.28 | | | 0 | 0 |
| | 2011 | 5.72 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 600 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 4) | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 4)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|------------------------------|------------|-------|--------|
| ----- | | | |
| BRYANT PARK CDO LTD. (LOT 4) | 12/14/2010 | | 0. |
| | | TOTAL | ----- |
| | | | 0. |
| | | | ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Bryant Park CDO LTD. (Lot 4) | | PFICS STILL HELD | | Total Days | 35% 4% | |
|------------------------------|----------------|--------------------|--------------------|---------------|-------------|------------------|
| | | 2010 12/14/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| | Holding Period | 18.00 | 365.00 | | | |
| Line 10E | | | | 383 | PT IV 11c | PT IV 11f |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20RGFES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CAIRN CLO I BV

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|--|--|----|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a | Add lines 1c and 2c | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d | Add lines 3b and 3c | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | | |
|------------|--|---------------|--|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | | 9 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | | 3 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | | 2 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO I BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|----------------|------------|-------|--------|
| CAIRN CLO I BV | 09/16/2010 | | 3. |
| | | TOTAL | 3. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cairn CLO I BV | | PFICS STILL HELD | | Total Days | 35% TAX 8621 | 4% INTEREST 8621 |
|----------------|------|-------------------|--------------------|---------------|--------------------|------------------------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | | |
| Holding Period | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 3 | 2010 | 0.68 | | | 0 | 0 |
| | 2011 | 2.32 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLO II BV | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 4 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO II BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------|------------|-------|--------|
| CAIRN CLO II BV | 09/16/2010 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cairn CLO II BV | | PFICS STILL HELD | | Total Days | 35% 4% | |
|-----------------|------|-------------------|--------------------|---------------|-------------|------------------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| Holding Period | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 1 | 2010 | 0.23 | | | 0 | 0 |
| | 2011 | 0.77 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CONTEGO CLO I B.V.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

LOCATELLIKADE 1, PARNASSUSTRN

tax year beginning , 20 and

1076 AZ, AMSTERDAM, NETHERLANDS

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 14 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 8 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 2 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 2 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

CONTEGO CLO I B.V.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-------------------------|------------|------------|--------|
| CONTEGO CLO I B.V. SALE | 09/16/2010 | 05/13/2011 | 14. |
| | | TOTAL | 14. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Contego CLO I BV | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 9/16/2010 | 5/13/2011 | | 8621 | 8621 |
| | | 107.00 | 133.00 | 240 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 14 | 2010 | 6.24 | | | 2 | 0 |
| | 2011 | 7.76 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST | Shareholder tax year: calendar year 20 11 or other tax year beginning 20 and ending 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CORDATUS CLO I P.L.C. | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE | Tax year of company or fund: calendar year 20 11 or other tax year beginning 20 and ending 20 |
| DUBLIN 1, IRELAND | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 13 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 4 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 3 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
CORDATUS CLO I P.L.C.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------------|------------|-------|--------|
| CORDATUS CLO I P.L.C. | 09/16/2010 | | 4. |
| | | TOTAL | 4. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cordatus CLO I P.L.C. | | PFICS STILL HELD | | Total Days | 35% 4% | |
|-----------------------|------|-------------------|--------------------|---------------|-------------|------------------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| Holding Period | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 4 | 2010 | 0.91 | | | 0 | 0 |
| | 2011 | 3.09 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning 1 , 20 and ending 12 , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EGRET FUNDING CLO I P.L.C. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) J.P. MORGAN HOUSE, INTERNATIONAL FINANCIAL SERVICES CENTRE NORTH WALL QUAY, DUBLIN 1, IRELAND | | Tax year of company or fund: calendar year 20 11 or other tax year beginning 1 , 20 and ending 12 , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a Add lines 1c and 2c | | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 3 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 1 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 1 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
EGRET FUNDING CLO I P.L.C.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| EGRET FUNDING CLO I SALE | 09/16/2010 | 03/08/2011 | 3. |
| | | TOTAL | 3. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Egret Funding CLO I PLC | | PFICS SOLD/DISPOSED | | Total Days | 35% 4% | |
|-------------------------|------|---------------------|------------------|---------------|-------------|------------------|
| | | 2010 9/16/2010 | 2011 3/8/2011 | | TAX 8621 | INTEREST 8621 |
| Holding Period | | 107.00 | 67.00 | 174 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 3 | 2010 | 1.84 | | | 1 | 0 |
| | 2011 | 1.16 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPFS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| ENDEAVOR FUNDING LTD. | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| P.O. BOX 908GT, WALKER HOUSE, MARY STREET | tax year beginning , 20 and |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | ending , 20 |

Part I Elections (See instructions.)

- A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)**Complete a separate Part IV for each excess distribution (see instructions).**

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 7 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 3 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 3 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

ENDEAVOR FUNDING LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------------|------------|-------|--------|
| ENDEAVOR FUNDING LTD. | 12/02/2010 | | 3. |
| | | TOTAL | 3. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Endeavor Funding LTD. | | PFICS STILL HELD | | Total Days | 35% | 4% |
|-----------------------|------|------------------|------------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 12/2/2010 | 12/31/2011 | | 8621 | 8621 |
| | | 30.00 | 365.00 | 395 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 3 | 2010 | 0.23 | | | 0 | 0 |
| | 2011 | 2.77 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (if a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 10 LTD. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
HARBOURMASTER CLO 10 LTD.PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|-------|--------|
| HARBOURMASTER CLO 10 LTD. | 10/15/2010 | | 0. |
| | | TOTAL | 0. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

| Harbourmaster CLO 10 LTD. | | PFICS STILL HELD | | 35% TAX | | 4% INTEREST | |
|---------------------------|--------------------|--------------------|---------------|-----------|-----------|-------------|--|
| Holding Period | 2010 10/15/2010 | 2011 12/31/2011 | Total Days | 8621 | 8621 | | |
| Line 10E | 78.00 | 365.00 | 443 | PT IV 11c | PT IV 11f | | |
| 0 | 2010 2011 | 0.00 0.00 | | 0 | | 0 | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 9 B.V. (LOT 1) | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|----|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 12 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 3 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 3 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 3 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====
HARBOURMASTER CLO 9 B.V. (LOT 1)PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| HARBOURMASTER CLO 9 SALE | 09/16/2010 | 02/10/2011 | 12. |
| | | TOTAL | 12. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.



Tax & Interest under S1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|--------------------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Harbourmaster CLO 9 BV (Lot 1) | | 9/16/2010 | 2/10/2011 | | 8621 | 8621 |
| Holding Period | | 107.00 | 41.00 | 148 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 12 | 2010 | 8.68 | | | 3 | 0 |
| | 2011 | 3.32 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | Employer identification number (if any) N/A | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 9 B.V. (LOT 2) | | | |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a Add lines 1c and 2c | | 3a |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | | 3d |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 3 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

HARBOURMASTER CLO 9 B.V. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|-------|--------|
| HARBOURMASTER CLO 9 B.V. | 09/16/2010 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| MADISON PARK FUNDING VI, LTD | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 or other |
| C/O OGIER FID SVS (CAYMAN) LTD, P.O.BOX 1234, QUEENSGATE HOUSE | tax year beginning <u>11/1</u> , 20 <u>10</u> and |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | ending <u>10/31</u> , 20 <u>11</u> |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☒ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 3 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | - |
| d | Foreign tax credit. (See instructions.) | 11d | - |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | - |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

MADISON PARK FUNDING VI, LTD

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|------------|--------|
| ----- | | | |
| MADISON PARK FUNDING SALE | 08/11/2010 | 01/01/2011 | 3. |
| | | TOTAL | 3. |
| | | | ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners II, LLC. The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Madison Park Funding VI, LTD | | 8/11/2010 | 1/1/2011 | | 8621 | 8621 |
| Holding Period | | 143.00 | 1.00 | 144 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 3 | 2010 | 2.98 | | | 1 | 0 |
| | 2011 | 0.02 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Employer identification number (if any) |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | |
| AIRCATTLE LIMITED | |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| C/O AIRCATTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL | tax year beginning , 20 and |
| STAMFORD, CT 06902 | ending , 20 |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|----|------|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | 0 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 0 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 0 |
| 3a | Add lines 1c and 2c | 3a | | 0 |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | 13 | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | 13 |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | (13) |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

AIRCASTLE LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

THE ANN D ROMNEY BLIND TRUST



Aircastle Limited

EIN: [REDACTED]

Basis as of December 31, 2011

| | |
|--|-----------------|
| Distributions | (13) |
| Previously Tax Income | 2 |
| Taxable Dividend included in Dividend Total from K-1 | 11 |
| Remaining Basis | <u><u>-</u></u> |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) RGPFS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BABSON 2006-1 | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) WALKER HOUSE, MARY STREET, P.O. BOX 908 G1 | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | | |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 18 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 18 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 16 | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 16 |
| 3a Add lines 1c and 2c | 3a | | 34 |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BABSON 2006-1

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

ROPER & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

BSIS SERIES 2007

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

C/O BLACKROCK SENIOR INCOME SERIES V, LTD.

tax year beginning , 20 and

5 HARBOURMASTER PLACE, IPSC, DUBLIN 1, IRELAND

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|----|----|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | 19 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 19 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BSIS SERIES 2007

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CASTLE GARDEN FUNDING 2005-1X | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) C/O OGIER FIDUCIARY SVS (CAYMAN) LIMITED, P.O. BOX 1234 | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| QUEENSGATE HOUSE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | | |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|----|----|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 59 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 59 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 7 | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 7 |
| 3a Add lines 1c and 2c | 3a | | 66 |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

CASTLE GARDEN FUNDING 2005-1X

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning 20 and ending 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CUCINA CAYMAN, L.P. | | Employer identification number (if any) [REDACTED] |
| Address (Enter number, street, city or town, and country.) C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST | | Tax year of company or fund: calendar year 20 11 or other tax year beginning 11/10 , 20 11 and ending 12/31 , 20 11 |
| GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS | | |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 36 |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | 36 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V**Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

CUCINA CAYMAN, L.P.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

RGPRS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

EATON VANCE CDO VIII, LTD

Address (Enter number, street, city or town, and country.)

C/O MAPLESFS LIMITED, P.O. BOX 1093, BOUNDARY HALL,

CRICKET SQUARE, GRAND CAYMAN K71-1102, CAYMAN ISLANDS

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|--|--|----|----|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 59 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | | |
| 1b | | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 59 |
| 1c | | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 6 | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | | |
| 2b | | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 6 |
| 2c | | | |
| 3a | Add lines 1c and 2c | | 65 |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | | |
| 3b | | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | | |
| 3c | | | |
| d | Add lines 3b and 3c | | |
| 3d | | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | |
| 3e | | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | | |
| 4b | | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | |
| 4c | | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V**Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

EATON VANCE CDO VIII, LTD

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN D. ROMNEY BLIND TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| GSC COLLATERAL MANAGER SPV LTD. | |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| ONE LMBARCADEO CENTER, 39TH FLOOR | tax year beginning , 20 and |
| SAN FRANCISCO, CA 94111 | ending , 20 |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|-------|---------|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | 4,471 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 4,471 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 0 |
| 3a | Add lines 1c and 2c | 3a | | 4,471 |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | 5,882 | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | 5,882 |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | (1,411) |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

SEE STATEMENT

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

**GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES**

PTR # [REDACTED] ANN D. ROMNEY BLIND TRUST

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC").

FOR THE 2011 TAX YEAR, YOU MAY NEED THE INFORMATION BELOW TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

GGC COLLATERAL MANAGER SPV LTD WAS ALSO DETERMINED TO BE A PFIC FOR THE 2010 TAX YEAR. IF YOU DID NOT FILE A QEF ELECTION WITH RESPECT TO GGC COLLATERAL MANAGER SPV LTD LAST YEAR, WE RECOMMEND THAT YOU CONSULT WITH YOUR TAX ADVISOR REGARDING THE VIABILITY OF MAKING A DEEMED SALE ELECTION TO PURGE THE PRIOR PFIC TAIN. IF YOU MAKE A DEEMED SALE ELECTION, YOU WILL BE REQUIRED TO INCLUDE YOUR PRO RATA SHARE OF ANY APPRECIATION (DETERMINED AS OF THE FIRST DAY OF THE PFIC'S FIRST TAX YEAR AS A QEF) AS ORDINARY INCOME AND BE SUBJECT TO AN INTEREST CHARGE.

PFIC NAME: GGC COLLATERAL MANAGER SPV LTD.

EIN: [REDACTED]

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$4,471

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$5,882

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR (REVISED): 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$5,882 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$4,471 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$1,411. ASSUMING YOU MADE A QEF ELECTION IN A PRIOR YEAR, GGC COLLATERAL MANAGER SPV LTD HAD A PTI BALANCE, PURSUANT TO IRC § 1293(C), OF \$508 AS OF DECEMBER 31, 2010. THUS, OF THE TOTAL \$1,411 NON-DIVIDEND DISTRIBUTION, \$508 SHOULD BE CHARACTERIZED AS A NON-TAXABLE DISTRIBUTION OF PRIOR YEAR PTI AND THE REMAINING \$903 SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, \$4,471 REPRESENTS A DISTRIBUTION OF ORDINARY EARNINGS FROM GGC COLLATERAL MANAGER SPV LTD. IF YOU HAVE OR WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., SUCH AMOUNT MAY BE TREATED AS A NON-TAXABLE PTI UNDER IRC § 1293(C). PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROFES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning 20 and ending 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) GFC CREDIT OPPORTUNITIES S.A.R.L. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111 | | Tax year of company or fund: calendar year 20 11 or other tax year beginning 20 and ending 20 |

Part I Elections (See instructions.)

- A ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--------|---------|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | 1,051 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 1,051 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | 12,950 | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 12,950 |
| 3a | Add lines 1c and 2c | 3a | | 14,001 |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | 20,743 | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | 20,743 |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | (6,742) |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

SEE STATEMENT

Part III **Gain or (Loss) From Mark-to-Market Election** (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV **Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V**Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES

PTR [REDACTED] - ANN D. ROMNEY BLIND TRUST

PFIC INCOME FROM FOREIGN INVESTMENTS

GGC CREDIT OPPORTUNITIES S.A.R.L.:

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC"). YOU MAY NEED THE FOLLOWING INFORMATION TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

PFIC NAME: GGC CREDIT OPPORTUNITIES S.A.R.L.

EIN: N/A

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$1,051

FORM 8621, PART II, LINE 2A - SHARE OF NET CAPITAL GAIN: \$12,950

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$20,743

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR: 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$20,743 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$14,001 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$6,742. AS GGC CREDIT OPPORTUNITIES S.A.R.L. DID NOT HAVE A PRIOR YEAR PREVIOUSLY TAXED INCOME ("PTI") BALANCE UNDER INTERNAL REVENUE CODE ("IRC") § 1293(C), THE \$6,742 DISTRIBUTION SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, THE SUM OF \$1,051 AND \$12,950 REPRESENT DISTRIBUTIONS OF ORDINARY EARNINGS AND NET CAPITAL GAINS, RESPECTIVELY, FROM GGC CREDIT OPPORTUNITIES S.A.R.L., A PFIC. IF YOU WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., SUCH AMOUNTS MAY BE TREATED AS RETURN OF CAPITAL UNDER SECTION 1293(C) OF THE INTERNAL REVENUE CODE. PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) SCHILLER PARK CLO LTD. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LIMITED, P.O. BOX 1093, BOUNDARY HALL, CRICKET SQUARE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-----------|-----------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 40 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 40 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | 0 |
| 3a Add lines 1c and 2c | 3a | | 40 |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III **Gain or (Loss) From Mark-to-Market Election** (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV **Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V**Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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SCHILLER PARK CLO LTD.

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year
beginning 1, 20 and ending 12, 20

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

AYR BERMUDA LIMITED

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other
tax year beginning 1, 20 and
ending 12, 20

C/O AIRCASILE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL

STAMFORD, CT 06902

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|---|---|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | 0 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | C |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | C |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Form **8621** (Rev. 12-2011)

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

AYR BERMUDA LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L. | | Employer identification number (if any) [REDACTED] |
| Address (Enter number, street, city or town, and country.) 9A, PARC D'ACTIVITE SYRDALL L-5365 MUNSBACH, LUXEMBOURG | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-------------|-------------|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 20 1 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | 20 1 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a Add lines 1c and 2c | | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V**Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

RGPFS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CRAFT 2005-3, LTD.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE

tax year beginning , 20 and

S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|----|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a | Add lines 1c and 2c | | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate Part IV** for each excess distribution (see instructions).

| | | | |
|------------|--|------------|-------|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 63 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 63 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 15 |
| d | Multiply line 10c by 125% (1.25) | 10d | 18.75 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 44.25 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 20 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 8 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 8 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

CRAFT 2005-3, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| ===== | | | |
|--------------------|------------|-------|--------|
| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
| ----- | | | |
| CRAFT 2005-3, LTD. | 11/03/2009 | | 44. |
| | | TOTAL | 44. |
| | | | ===== |

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

| | | PFICS STILL HELD | | | | | |
|--------------------|------|------------------|------------|------------|-------|-----------|-----------|
| Craft 2005-3, Ltd. | | 2009 | 2010 | 2011 | Total | 35% | 4% |
| Holding Period | | 11/3/2009 | 12/31/2010 | 12/31/2011 | Days | TAX | INTEREST |
| | | 59.00 | 365.00 | 365.00 | | 8621 | 8621 |
| Line 10E | | | | | 789 | PT IV 11c | PT IV 11f |
| 44 | 2009 | | 3.31 | | | 8 | 0 |
| | 2010 | | 20.47 | | | | |
| | 2011 | | 20.47 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

CRAFT 2007-1, LTD.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20

C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE

S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate Part IV** for each excess distribution (see instructions).

| | | | |
|------------|--|------------|-------|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 93 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 76 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 45 |
| d | Multiply line 10c by 125% (1.25) | 10d | 56.25 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 36.75 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 17 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 7 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 7 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CRAFT 2007-1, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------|------------|-------|--------|
| CRAFT 2007-1, LTD. | 11/03/2009 | | 37. |
| | | TOTAL | 37. |

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

| | | PFICS STILL HELD | | | | | |
|--------------------|------|------------------|------------|------------|-------|------------|----------------|
| Craft 2007-1, Ltd. | | 2009 | 2010 | 2011 | Total | 35% TAX | 4% INTEREST |
| Holding Period | | 11/3/2009 | 12/31/2010 | 12/31/2011 | Days | 8621 | 8621 |
| | | 59.00 | 365.00 | 365.00 | 789 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | | |
| 37 | 2009 | | 2.75 | | | 7 | 0 |
| | 2010 | | 17.00 | | | | |
| | 2011 | | 17.00 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROGERS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

beginning , 20 and ending , 20

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

Employer identification number (if any)

AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD.

N/A

Address (Enter number, street, city or town, and country.)

C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS

ending , 20

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|------|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 2 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 2 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 1 |
| d | Multiply line 10c by 125% (1.25) | 10d | 1.25 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0.75 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|----------------------------|------------|-------|--------|
| AIRPLANES REPACKAGED TRANS | 11/03/2009 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

| PFICS STILL HELD | | | | | | |
|---|-----------|------------|------------|-------|-----------|-----------|
| Airplanes Repackaged Transferred Securities, Ltd. | | | | | | |
| Holding Period | 2009 | 2010 | 2011 | Total | 35% | 4% |
| | 11/3/2009 | 12/31/2010 | 12/31/2011 | Days | TAX | INTEREST |
| | 59.00 | 365.00 | 365.00 | | 8621 | 8621 |
| Line 10E | | | | 789 | PT IV 11c | PT IV 11f |
| 1 | 2009 | 0.06 | | | 0 | 0 |
| | 2010 | 0.35 | | | | |
| | 2011 | 0.35 | | | | |

Form **6781**Department of the Treasury
Internal Revenue Service**Gains and Losses From Section 1256
Contracts and Straddles**

▶ Attach to your tax return.

OMB No. 1545-0644

2011Attachment
Sequence No. **82**

Name(s) shown on tax return

THE ANN D. ROMNEY BLIND TRUST

Identifying number

Check all applicable boxes (see instructions).

A

Mixed straddle election

C

Mixed straddle account election

B

Straddle-by-straddle identification election

D

Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

| (a) Identification of account | | (b) (Loss) | (c) Gain |
|---|---|-------------|----------|
| 1 | ATTACHMENT 6 | | |
| 2 | Add the amounts on line 1 in columns (b) and (c) | 2 (4,935) | 94,019. |
| 3 | Net gain or (loss). Combine line 2, columns (b) and (c) | 3 | 89,084. |
| 4 | Form 1099-B adjustments. See instructions and attach schedule | 4 | |
| 5 | Combine lines 3 and 4 | 5 | 89,084. |
| Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions. | | | |
| 6 | If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number | 6 | |
| 7 | Combine lines 5 and 6 | 7 | 89,084. |
| 8 | Short-term capital gain or (loss). Multiply line 7 by 40% (.40). Enter here and include on the appropriate line of Schedule D (see instructions). | 8 | 35,634. |
| 9 | Long-term capital gain or (loss). Multiply line 7 by 60% (.60). Enter here and include on the appropriate line of Schedule D (see instructions). | 9 | 53,450. |

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.**Section A - Losses From Straddles**

| (a) Description of property | (b) Date entered into or acquired | (c) Date closed out or sold | (d) Gross sales price | (e) Cost or other basis plus expense of sale | (f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0- | (g) Unrecognized gain on offsetting positions | (h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0- |
|-----------------------------|--|-----------------------------|-----------------------|--|--|---|---|
| 10 | | | | | | | |
| 11a | Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions) | | | | | | 11a () |
| b | Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions) | | | | | | 11b () |

Section B - Gains From Straddles

| (a) Description of property | (b) Date entered into or acquired | (c) Date closed out or sold | (d) Gross sales price | (e) Cost or other basis plus expense of sale | (f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0- |
|---|-----------------------------------|-----------------------------|-----------------------|--|--|
| 12 | | | | | |
| 13a Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions) | | | | | 13a |
| b Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions) | | | | | 13b |

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

| (a) Description of property | (b) Date acquired | (c) Fair market value on last business day of tax year | (d) Cost or other basis as adjusted | (e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0- |
|-----------------------------|-------------------|--|-------------------------------------|---|
| 14 | | | | |
| | | | | |
| | | | | |

For Paperwork Reduction Act Notice, see instructions.

Form **6781** (2011)

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No. 1545-1668

2011Department of the Treasury
Internal Revenue Service▶ **Attach to your tax return. See separate instructions.**Information furnished for the foreign partnership's tax year
beginning 1/1, 2011 and ending 12/31, 2011Attachment
Sequence No. **118**

Name of person filing this return

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Filer's address (if you are not filing this form with your tax return)

ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199A Category of filer (see **Categories of Filers** in the instructions and check applicable box(es):1 ☐ 2 ☐ 3 ☒ 4 ☐B Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011C Filer's share of liabilities: Nonrecourse \$ 863,461 Qualified nonrecourse financing \$ 41,892 Other \$ 41,892

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:

Name

EIN

Address

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership

2(a) EIN (if any)

2(b) Reference ID number (see instr.)

3 Country under whose laws organized
CAYMAN ISLANDS

| | | | | | |
|---|--|--|---|--------------------------------------|-------------------------------|
| 4 Date of organization <u>12/20/2001</u> | 5 Principal place of business <u>US</u> | 6 Principal business activity code number <u>523900</u> | 7 Principal business activity <u>INVESTING</u> | 8a Functional currency <u>USD</u> | 8b Exchange rate (see instr.) |
|---|--|--|---|--------------------------------------|-------------------------------|

G Provide the following information for the foreign partnership's tax year:

- 1 Name, address, and identifying number of agent (if any) in the United States
- 2 Check if the foreign partnership must file:
☐ Form 1042 ☐ Form 8804 ☒ Form 1065 or 1065-B
Service Center where Form 1065 or 1065-B is filed:
EFILED
- 3 Name and address of foreign partnership's agent in country of organization, if any
C/O WALKERS HOUSE CORPORATE SERVICES LIMITED
WALKER HOUSE, 87 MARY STREET
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS
- 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different BCIP ASSOCIATES III
C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
- 5 Were any special allocations made by the foreign partnership? ▶ ☐ Yes ☒ No
- 6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ N/A
- 7 How is this partnership classified under the law of the country in which it is organized? ▶ EXEMPTED LIMITED PARTNERSHIP
- 8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? ▶ ☐ Yes ☐ No N/A
- 9 Does this partnership meet **both** of the following requirements?
• The partnership's total receipts for the tax year were less than \$250,000 and
• The value of the partnership's total assets at the end of the tax year was less than \$1 million.
If "Yes," **do not** complete Schedules L, M-1, and M-2. } ▶ ☐ Yes ☐ No N/A

Sign Here
Only If You
Are Filing
This Form
Separately
and Not With
Your Tax
Return.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member

Date

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if
self-employed

PTIN

Firm's name ▶

Firm's address ▶

Firm's EIN ▶

Phone no.

Paperwork Reduction Act Notice, see the separate instructions.

Form **8865** (2011)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interestb ☐ Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|------|---------|-----------------------------|-------------------------|-------------------------|
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 Certain Partners of Foreign Partnership (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner?

☒ Yes☐ No**Schedule A-2**

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|-----------------------|---------|--------------|-------------------------------|------------------------------|
| SEE ATTACHED SCHEDULE | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule B Income Statement—Trade or Business Income

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | |
|--|---|------------|------------|
| Income | 1a Gross receipts or sales | 1a | |
| | b Less returns and allowances | 1b | 1c |
| | 2 Cost of goods sold | | 2 |
| | 3 Gross profit. Subtract line 2 from line 1c | | 3 |
| | 4 Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | 4 |
| | 5 Net farm profit (loss) (attach Schedule F (Form 1040)) | | 5 |
| | 6 Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | 6 |
| | 7 Other income (loss) (attach statement) | | 7 |
| 8 Total income (loss). Combine lines 3 through 7 | | 8 | |
| Deductions (see instructions for limitations) | 9 Salaries and wages (other than to partners) (less employment credits) | | 9 |
| | 10 Guaranteed payments to partners | | 10 |
| | 11 Repairs and maintenance | | 11 |
| | 12 Bad debts | | 12 |
| | 13 Rent | | 13 |
| | 14 Taxes and licenses | | 14 |
| | 15 Interest | | 15 |
| | 16a Depreciation (if required, attach Form 4562) | 16a | |
| | b Less depreciation reported elsewhere on return | 16b | 16c |
| | 17 Depletion (Do not deduct oil and gas depletion.) | | 17 |
| | 18 Retirement plans, etc. | | 18 |
| | 19 Employee benefit programs | | 19 |
| | 20 Other deductions (attach statement) | | 20 |
| | 21 Total deductions. Add the amounts shown in the far right column for lines 9 through 20 | | 21 |
| 22 Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | 22 | |

SCHEDULE A-2 - AFFILIATION SCHEDULE:

BAIN CAPITAL ASIA INTEGRAL INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL BRENNTAG CAYMAN, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL CC INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CCD INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CTVGB HOLDINGS, L.P.

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL DECO HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL HOLDINGS (LOEWS) I, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL IDEAL STANDARD, L.P.
EIN: [REDACTED]
C/O WALKERS HOUSE CORPORATE SERVICES LIMITED
WALKER HOUSE, 87 MARY STREET
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS 2006, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL INTEGRAL INVESTORS 2008, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS A, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS L, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS II, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS, LLC

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL LION HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL MEI (CAYMAN), L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL TP HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL VENTURE INTEGRAL INVESTORS, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP BB INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP CR INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP HDS INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP ST INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BELL HOLDINGS (CAYMAN), L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

CUCINA (BC) LUXCO SARL

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

FIDJI LUXCO (BC) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE AM SYRDALL

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

NOVACAP LUXEMBOURG (PARTICIPATION 1) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE SYRDALL, UNIT 8

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SENSATA INVESTMENT COMPANY S.C.A.

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SUNFLOWER HOLDINGS (CAYMAN), L.P.

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

TEAMSYSTEM INTEGRAL INVESTORS SARL

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2 | | | | | 2 |
| 3 Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 3 |
| 4 Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 4 |
| 5 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 5 |
| 6 Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | | 6 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|--|---|-------------------------------------|---------------------------------------|---|---|
| 7 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 8 Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8 | | | | | 8 |
| 9 Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 9 |
| 10 Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 10 |
| 11 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 11 |
| 12 Capital gain distributions | | | | | 12 |
| 13 Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | | 13 |

| Schedule K Partners' Distributive Share Items | | Total amount | |
|--|---|---------------------|--|
| Income (Loss) | 1 Ordinary business income (loss) (page 2, line 22) | 1 | |
| | 2 Net rental real estate income (loss) (attach Form 8825) | 2 | |
| | 3a Other gross rental income (loss) | 3a | |
| | b Expenses from other rental activities (attach statement) | 3b | |
| | c Other net rental income (loss). Subtract line 3b from line 3a | 3c | |
| | 4 Guaranteed payments | 4 | |
| | 5 Interest income | 5 | |
| | 6 Dividends: a Ordinary dividends | 6a | |
| | b Qualified dividends | 6b | |
| | 7 Royalties | 7 | |
| | 8 Net short-term capital gain (loss) | 8 | |
| Deductions | 9a Net long-term capital gain (loss) | 9a | |
| | b Collectibles (28%) gain (loss) | 9b | |
| | c Unrecaptured section 1250 gain (attach statement) | 9c | |
| | 10 Net section 1231 gain (loss) (attach Form 4797) | 10 | |
| 11 Other income (loss) (see instructions) Type ▶ | 11 | | |
| Self-Employment | 12 Section 179 deduction (attach Form 4562) | 12 | |
| | 13a Contributions | 13a | |
| | b Investment interest expense | 13b | |
| | c Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ | 13c(2) | |
| d Other deductions (see instructions) Type ▶ | 13d | | |
| Credits | 14a Net earnings (loss) from self-employment | 14a | |
| | b Gross farming or fishing income | 14b | |
| | c Gross nonfarm income | 14c | |
| | 15a Low-income housing credit (section 42(j)(5)) | 15a | |
| | b Low-income housing credit (other) | 15b | |
| | c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c | |
| d Other rental real estate credits (see instructions) Type ▶ | 15d | | |
| e Other rental credits (see instructions) Type ▶ | 15e | | |
| f Other credits (see instructions) Type ▶ | 15f | | |
| Foreign Transactions | 16a Name of country or U.S. possession ▶ | | |
| | b Gross income from all sources | 16b | |
| | c Gross income sourced at partner level | 16c | |
| | Foreign gross income sourced at partnership level | | |
| | d Passive category ▶ e General category ▶ f Other (attach statement) ▶ | 16f | |
| | Deductions allocated and apportioned at partner level | | |
| | g Interest expense ▶ h Other ▶ | 16h | |
| | Deductions allocated and apportioned at partnership level to foreign source income | | |
| | i Passive category ▶ j General category ▶ k Other (attach statement) ▶ | 16k | |
| | l Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l | |
| m Reduction in taxes available for credit (attach statement) | 16m | | |
| n Other foreign tax information (attach statement) | | | |
| Alternative Minimum Tax (AMT) Items | 17a Post-1986 depreciation adjustment | 17a | |
| | b Adjusted gain or loss | 17b | |
| | c Depletion (other than oil and gas) | 17c | |
| | d Oil, gas, and geothermal properties—gross income | 17d | |
| | e Oil, gas, and geothermal properties—deductions | 17e | |
| | f Other AMT items (attach statement) | 17f | |
| Other Information | 18a Tax-exempt interest income | 18a | |
| | b Other tax-exempt income | 18b | |
| | c Nondeductible expenses | 18c | |
| | 19a Distributions of cash and marketable securities | 19a | |
| | b Distributions of other property | 19b | |
| | 20a Investment income | 20a | |
| b Investment expenses | 20b | | |
| c Other items and amounts (attach statement) | | | |

Schedule L Balance Sheets per Books. (Not required if Item G9, page 1, is answered "Yes.")

| | | Beginning of tax year | | End of tax year | |
|--------------------------------|---|-----------------------|-----|-----------------|-----|
| | | (a) | (b) | (c) | (d) |
| Assets | | | | | |
| 1 | Cash | | | | |
| 2a | Trade notes and accounts receivable | | | | |
| b | Less allowance for bad debts | | | | |
| 3 | Inventories | | | | |
| 4 | U.S. government obligations | | | | |
| 5 | Tax-exempt securities | | | | |
| 6 | Other current assets (attach statement) | | | | |
| 7a | Loans to partners | | | | |
| b | Mortgage and real estate loans | | | | |
| 8 | Other investments (attach statement) | | | | |
| 9a | Buildings and other depreciable assets | | | | |
| b | Less accumulated depreciation | | | | |
| 10a | Depletable assets | | | | |
| b | Less accumulated depletion | | | | |
| 11 | Land (net of any amortization) | | | | |
| 12a | Intangible assets (amortizable only) | | | | |
| b | Less accumulated amortization | | | | |
| 13 | Other assets (attach statement) | | | | |
| 14 | Total assets | | | | |
| Liabilities and Capital | | | | | |
| 15 | Accounts payable | | | | |
| 16 | Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 | Other current liabilities (attach statement) | | | | |
| 18 | All nonrecourse loans | | | | |
| 19 | Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 | Other liabilities (attach statement) | | | | |
| 21 | Partners' capital accounts | | | | |
| 22 | Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|--------------------------------------|---------------------------------|---------------------------|
| 1 Total U.S. assets | | |
| 2 Total foreign assets: | | |
| a Passive category | | |
| b General category | | |
| c Other (attach statement) | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|---|--|--|--|
| 1 Net income (loss) per books | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | a Tax-exempt interest \$ | |
| 3 Guaranteed payments (other than health insurance) . . . | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | a Depreciation \$ | |
| a Depreciation \$ | | 8 Add lines 6 and 7 | |
| b Travel and entertainment \$ | | 9 Income (loss). Subtract line 8 from line 5 | |
| 5 Add lines 1 through 4 | | | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|-----------------------------------|--|---|--|
| 1 Balance at beginning of year | | 6 Distributions: a Cash | |
| 2 Capital contributed: | | b Property | |
| a Cash | | 7 Other decreases (itemize): | |
| b Property | | | |
| 3 Net income (loss) per books . | | 8 Add lines 6 and 7 | |
| 4 Other increases (itemize): | | 9 Balance at end of year. Subtract line 8 from line 5 | |
| | | | |
| 5 Add lines 1 through 4 | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U.S. person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return | (d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return) |
|--|------------------------------------|---|--|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year). See instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year). See instructions | | | | |

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service

Name of transferor

Transfer of Property to a Foreign Partnership
(under section 6038B)

▶ Attach to Form 8865. See Instructions for Form 8865.

OMB No. 1545-1668

2011

THE ANN D. ROMNEY BLIND TRUST

Filer's identifying number

Name of foreign partnership

BCIP ASSOCIATES III

Part I Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | VARIOUS | | 111,081 | | | | 3.336600 |
| Marketable securities | | | | | | | |
| Inventory | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| Intangible property | | | | | | | |
| Other property | | | | | | | |

Supplemental Information Required To Be Reported (see instructions):

Part II Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?▶ ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No. 1545-1668

2011Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return. See separate instructions.

Information furnished for the foreign partnership's tax year

beginning 1/1, 2011 and ending 12/31, 2011

Attachment
Sequence No. **118**

Name of person filing this return

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Filer's address (if you are not filing this form with your tax return)

ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199A Category of filer (see **Categories of Filers** in the instructions and check applicable box(es)):1 ☐ 2 ☐ 3 ☒ 4 ☐

B Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011

C Filer's share of liabilities: Nonrecourse \$ 27,584 Qualified nonrecourse financing \$ Other \$

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:

Name

EIN

Address

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership

2(a) EIN (if any)

2(b) Reference ID number (see instr.)

GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP
ONE EMBARCADERO CENTER, 39TH FLOOR
SAN FRANCISCO, CA 941113 Country under whose laws organized
CAYMAN ISLANDS

| 4 Date of organization | 5 Principal place of business | 6 Principal business activity code number | 7 Principal business activity | 8a Functional currency | 8b Exchange rate (see instr.) |
|------------------------|-------------------------------|---|-------------------------------|------------------------|-------------------------------|
| 7/23/2007 | US | 525990 | INVESTMENT | USD | |

G Provide the following information for the foreign partnership's tax year:

| | | | |
|--|--|--|--|
| 1 Name, address, and identifying number of agent (if any) in the United States | | 2 Check if the foreign partnership must file: <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed: OGDEN, UT | |
| 3 Name and address of foreign partnership's agent in country of organization, if any WALKERS WALKER HOUSE, 87 MARY STREET GEORGE TOWN, GRAND CAYMAN, KY1-9001, CAYMAN ISLANDS | | 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different GOLDEN GATE CAPITAL OPP FUND, LP ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111 | |
| 5 Were any special allocations made by the foreign partnership? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No | | | |
| 6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) <input type="checkbox"/> N/A | | | |
| 7 How is this partnership classified under the law of the country in which it is organized? <input type="checkbox"/> INFORMATION NOT PROVIDED | | | |
| 8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? <input type="checkbox"/> Yes <input type="checkbox"/> No N/A | | | |
| 9 Does this partnership meet both of the following requirements? • The partnership's total receipts for the tax year were less than \$250,000 and • The value of the partnership's total assets at the end of the tax year was less than \$1 million. If "Yes," do not complete Schedules L, M-1, and M-2. <input type="checkbox"/> Yes <input type="checkbox"/> No N/A | | | |

Sign Here
Only If You
Are Filing
This Form
Separately
and Not With
Your Tax
Return.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member

Date

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature

Date

Check ☐ if
self-employed

PTIN

Firm's name ▶

Firm's EIN ▶

Firm's address ▶

Phone no.

Paperwork Reduction Act Notice, see the separate instructions.

Form **8865** (2011)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a ☒ Owns a direct interestb ☐ Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|------|---------|-----------------------------|-------------------------|-------------------------|
| | | | | |
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 **Certain Partners of Foreign Partnership** (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner?

☒ Yes☐ No**Schedule A-2**

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|-----------------------|---------|--------------|-------------------------------|------------------------------|
| SEE ATTACHED SCHEDULE | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule B **Income Statement—Trade or Business Income**

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | | | |
|--|--|---|-----|----|-----|
| Income | 1 a | Gross receipts or sales | 1a | | |
| | b | Less returns and allowances | 1b | | 1c |
| | 2 | Cost of goods sold | | | 2 |
| | 3 | Gross profit. Subtract line 2 from line 1c | | | 3 |
| | 4 | Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | | 4 |
| | 5 | Net farm profit (loss) (attach Schedule F (Form 1040)) | | | 5 |
| | 6 | Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | | 6 |
| | 7 | Other income (loss) (attach statement) | | | 7 |
| | 8 | Total income (loss). Combine lines 3 through 7 | | | 8 |
| Deductions (see instructions for limitations) | 9 | Salaries and wages (other than to partners) (less employment credits) | | | 9 |
| | 10 | Guaranteed payments to partners | | | 10 |
| | 11 | Repairs and maintenance | | | 11 |
| | 12 | Bad debts | | | 12 |
| | 13 | Rent | | | 13 |
| | 14 | Taxes and licenses | | | 14 |
| | 15 | Interest | | | 15 |
| | 16 a | Depreciation (if required, attach Form 4562) | 16a | | |
| | b | Less depreciation reported elsewhere on return | 16b | | 16c |
| | 17 | Depletion (Do not deduct oil and gas depletion.) | | | 17 |
| | 18 | Retirement plans, etc. | | | 18 |
| | 19 | Employee benefit programs | | | 19 |
| | 20 | Other deductions (attach statement) | | | 20 |
| | 21 | Total deductions. Add the amounts shown in the far right column for lines 9 through 20 | | | 21 |
| 22 | Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | | 22 | |

GGCOF Affiliations

Direct Interest

| Name | EIN | Address | Foreign |
|--|------------|--|---------|
| 1 Devcon Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 2 EPMC Topco LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 3 Geospatial Topco LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 4 GGC 2020 Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 5 GGC BP Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 6 GGC Clover Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 7 GGC Grandpoint Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 8 GGC Liquid Securities SPC Ltd (GGC Credit Opportunities Portfolio) | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |
| 9 GGC Pinnacle Aggregation LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |

| | | | | |
|----|--|------------|--|-----|
| 10 | GGC Public Equities Opportunities Partnership, LP | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |
| 11 | GGC Rocket Dog Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 12 | GGC USS Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 13 | Lantiq Topco, LP | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |
| 14 | Lexicon Marketing Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 15 | Multi-Channel Opportunity Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 16 | Multi-Channel Opportunity Holdings, LLC - Series B | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 17 | PS Holdings of Delaware, LLC- Series A | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 18 | Restaurant Holdings LLC - Series A | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 19 | Restaurant Holdings LLC - Series B | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 20 | Restaurant Holdings LLC - Series C | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 21 | Softbrands Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 22 | Williston Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 23 | Wizard Parent LLC | [REDACTED] | One Letterman Dr, Bldg C, Ste 410 San Francisco, CA 94129 | |
| 24 | Z Investment Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |

Indirect Interest greater than 10%

| | Name | EIN | Address | Foreign |
|---|---------------------------------|------------|---|---------|
| 1 | Atrium Window Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 2 | Atrium Window Parent, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 3 | Clover Investment Holdings LLC | [REDACTED] | 2700 W Higgins Road, Suite 100 Hoffman Estates, IL 60169 | |
| 4 | CPK Topco LLC | [REDACTED] | 6053 W. Century Blvd., Suite 1100 Los Angeles, CA 90045 | |
| 5 | EPMC Parent LLC | [REDACTED] | 9785 Gateway Dr., Suite 1000 Reno, NV 89521 | |
| 6 | Everest Topco LLC | [REDACTED] | 10401 NE 8th Street, Suite 500 Bellevue, WA 98004 | |
| 7 | GGC Atrium Window Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 8 | GGC Finance Partnership, LP | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |

| | | | |
|----|--------------------------------|------------|---|
| 9 | GGC Pinnacle Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 |
| 10 | JP Capital Fund II (2008), LLC | [REDACTED] | 9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210 |
| 11 | JP Capital Fund IV LLC | [REDACTED] | 9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210 |
| 12 | JP Capital III, LLC | [REDACTED] | 9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210 |
| 13 | Mac Parent LLC | [REDACTED] | 6750 LBJ Freeway Dallas, TX 75240 |
| 14 | OTB Parent LLC | [REDACTED] | 6750 LBJ Freeway Dallas, TX 75240 |
| 15 | Pinnacle Security Holdings LLC | [REDACTED] | 1290 Sandhill Road Orem, UT 84058 |

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)**Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less**

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|--|--|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 | Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2 | | | | 2 |
| 3 | Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | 3 |
| 4 | Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | 4 |
| 5 | Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | 5 |
| 6 | Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | 6 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|--|--|-------------------------------------|---------------------------------------|---|---|
| 7 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 8 | Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8 | | | | 8 |
| 9 | Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | 9 |
| 10 | Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | 10 |
| 11 | Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | 11 |
| 12 | Capital gain distributions | | | | 12 |
| 13 | Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | 13 |

| Schedule K | | Partners' Distributive Share Items | Total amount |
|-------------------------------------|-----|---|--------------|
| Income (Loss) | 1 | Ordinary business income (loss) (page 2, line 22) | 1 |
| | 2 | Net rental real estate income (loss) (attach Form 8825) | 2 |
| | 3a | Other gross rental income (loss) | 3a |
| | b | Expenses from other rental activities (attach statement) | 3b |
| | c | Other net rental income (loss). Subtract line 3b from line 3a | 3c |
| | 4 | Guaranteed payments | 4 |
| | 5 | Interest income | 5 |
| | 6 | Dividends: a Ordinary dividends | 6a |
| | b | Qualified dividends | 6b |
| | 7 | Royalties | 7 |
| | 8 | Net short-term capital gain (loss) | 8 |
| Deductions | 9a | Net long-term capital gain (loss) | 9a |
| | b | Collectibles (28%) gain (loss) | 9b |
| | c | Unrecaptured section 1250 gain (attach statement) | 9c |
| | 10 | Net section 1231 gain (loss) (attach Form 4797) | 10 |
| Self-Employment | 11 | Other income (loss) (see instructions) Type ▶ | 11 |
| | 12 | Section 179 deduction (attach Form 4562) | 12 |
| | 13a | Contributions | 13a |
| | b | Investment interest expense | 13b |
| | c | Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ | 13c(2) |
| Credits | d | Other deductions (see instructions) Type ▶ | 13d |
| | 14a | Net earnings (loss) from self-employment | 14a |
| | b | Gross farming or fishing income | 14b |
| | c | Gross nonfarm income | 14c |
| | 15a | Low-income housing credit (section 42(j)(5)) | 15a |
| | b | Low-income housing credit (other) | 15b |
| Foreign Transactions | c | Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c |
| | d | Other rental real estate credits (see instructions) Type ▶ | 15d |
| | e | Other rental credits (see instructions) Type ▶ | 15e |
| | f | Other credits (see instructions) Type ▶ | 15f |
| | 16a | Name of country or U.S. possession ▶ | 16a |
| | b | Gross income from all sources | 16b |
| | c | Gross income sourced at partner level | 16c |
| | d | Foreign gross income sourced at partnership level | 16d |
| | e | Passive category ▶ General category ▶ f Other (attach statement) ▶ | 16f |
| | g | Deductions allocated and apportioned at partner level | 16g |
| Alternative Minimum Tax (AMT) Items | h | Interest expense ▶ h Other ▶ | 16h |
| | i | Deductions allocated and apportioned at partnership level to foreign source income | 16i |
| | j | Passive category ▶ j General category ▶ k Other (attach statement) ▶ | 16k |
| | l | Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l |
| | m | Reduction in taxes available for credit (attach statement) | 16m |
| | n | Other foreign tax information (attach statement) | 16n |
| | 17a | Post-1986 depreciation adjustment | 17a |
| | b | Adjusted gain or loss | 17b |
| Other Information | c | Depletion (other than oil and gas) | 17c |
| | d | Oil, gas, and geothermal properties—gross income | 17d |
| | e | Oil, gas, and geothermal properties—deductions | 17e |
| | f | Other AMT items (attach statement) | 17f |
| | 18a | Tax-exempt interest income | 18a |
| | b | Other tax-exempt income | 18b |
| | c | Nondeductible expenses | 18c |
| Other Information | 19a | Distributions of cash and marketable securities | 19a |
| | b | Distributions of other property | 19b |
| | 20a | Investment income | 20a |
| | b | Investment expenses | 20b |
| | c | Other items and amounts (attach statement) | |

Schedule L Balance Sheets per Books. (Not required if Item G9, page 1, is answered "Yes.")

| | | Beginning of tax year | | End of tax year | |
|--------------------------------|---|-----------------------|-----|-----------------|-----|
| | | (a) | (b) | (c) | (d) |
| Assets | | | | | |
| 1 | Cash | | | | |
| 2a | Trade notes and accounts receivable | | | | |
| b | Less allowance for bad debts | | | | |
| 3 | Inventories | | | | |
| 4 | U.S. government obligations | | | | |
| 5 | Tax-exempt securities | | | | |
| 6 | Other current assets (attach statement) | | | | |
| 7a | Loans to partners | | | | |
| b | Mortgage and real estate loans | | | | |
| 8 | Other investments (attach statement) | | | | |
| 9a | Buildings and other depreciable assets | | | | |
| b | Less accumulated depreciation | | | | |
| 10a | Depletable assets | | | | |
| b | Less accumulated depletion | | | | |
| 11 | Land (net of any amortization) | | | | |
| 12a | Intangible assets (amortizable only) | | | | |
| b | Less accumulated amortization | | | | |
| 13 | Other assets (attach statement) | | | | |
| 14 | Total assets | | | | |
| Liabilities and Capital | | | | | |
| 15 | Accounts payable | | | | |
| 16 | Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 | Other current liabilities (attach statement) | | | | |
| 18 | All nonrecourse loans | | | | |
| 19 | Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 | Other liabilities (attach statement) | | | | |
| 21 | Partners' capital accounts | | | | |
| 22 | Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|--------------------------------------|---------------------------------|---------------------------|
| 1 Total U.S. assets | | |
| 2 Total foreign assets: | | |
| a Passive category | | |
| b General category | | |
| c Other (attach statement) | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|---|--|--|--|
| 1 Net income (loss) per books | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | a Tax-exempt interest \$ | |
| 3 Guaranteed payments (other than health insurance) . . . | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | a Depreciation \$ | |
| a Depreciation \$ | | | |
| b Travel and entertainment \$ | | 8 Add lines 6 and 7 | |
| 5 Add lines 1 through 4 | | 9 Income (loss). Subtract line 8 from line 5 | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|---------------------------------|--|---|--|
| 1 Balance at beginning of year | | 6 Distributions: a Cash | |
| 2 Capital contributed: | | b Property | |
| a Cash | | 7 Other decreases (itemize): | |
| b Property | | | |
| 3 Net income (loss) per books . | | | |
| 4 Other increases (itemize): | | 8 Add lines 6 and 7 | |
| | | 9 Balance at end of year. Subtract line 8 from line 5 | |
| 5 Add lines 1 through 4 | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U.S. person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return | (d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return) |
|---|------------------------------------|---|--|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year). See instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year). See instructions | | | | |

SCHEDULE O
(Form 8865)Department of the Treasury
Internal Revenue Service**Transfer of Property to a Foreign Partnership**
(under section 6038B)

▶ Attach to Form 8865. See Instructions for Form 8865.

OMB No. 1545-1668

2011

Name of transferor

THE ANN D. ROMNEY BLIND TRUST

Filer's identifying number

Name of foreign partnership

GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP

Part I Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | VARIOUS | | 296,471 | | | | .038280 |
| Marketable securities | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Inventory | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Intangible property | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Other property | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Supplemental Information Required To Be Reported (see instructions):

Part II Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?▶ ☐ Yes ☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form **5471**

(Rev. December 2011)

Department of the Treasury
Internal Revenue Service**Information Return of U.S. Persons With Respect
To Certain Foreign Corporations**

▶ See separate instructions.

Information furnished for the foreign corporation's annual accounting period (tax year required by
section 898) (see instructions) beginning 01/01/2011, and ending 12/31/2011

OMB No. 1545-0704

Attachment
Sequence No. **121**

Name of person filing this return

THE ANN D. ROMNEY BLIND TRUST, BRAD MALT, ROPES & GRAY LLP

A Identifying number

Number, street, and room or suite no. (or P.O. box number if mail is not delivered to street address)

PRUDENTIAL TOWER, 800 BOYLSTON ST.

B Category of filer (See instructions. Check applicable box(es):)1 (repealed) 2 ☐ 3 ☐ 4 ☒ 5 ☒

City or town, state, and ZIP code

BOSTON, MA 02199

**C Enter the total percentage of the foreign corporation's voting stock
you owned at the end of its annual accounting period** 100.0000%

Filer's tax year beginning 01/01/2011, and ending 12/31/2011

D Person(s) on whose behalf this information return is filed.

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|-------------------|-------------------|------------------------|------------------------------|---------|----------|
| | | | Shareholder | Officer | Director |
| WILLARD M. ROMNEY | [REDACTED] | [REDACTED] | X | | |
| | BELMONT, MA 02478 | | | | |
| ANN D. ROMNEY | [REDACTED] | [REDACTED] | X | | |
| | BELMONT, MA 02478 | | | | |

Important: Fill in all applicable lines and schedules. All information **must** be in English. All amounts **must** be stated in U.S. dollars unless otherwise indicated.**1a Name and address of foreign corporation**SANKATY HIGH YIELD ASSET INVESTORS LTD.
C/O QUORUM INTERNATIONAL LTD. 31 CHURCH ST
HAMILTON, HM BD**b(1) Employer identification number, if any**

N/A

b(2) Reference ID number (see instructions)

BERMUDA

c Country under whose laws incorporated

| d Date of incorporation | e Principal place of business | f Principal business activity code number | g Principal business activity | h Functional currency |
|-------------------------|-------------------------------|--|-------------------------------|-----------------------|
| 10/09/1997 | BD | 5511 | INVESTMENT HOLD | USD |

2 Provide the following information for the foreign corporation's accounting period stated above.

| | | |
|---|--|---|
| a Name, address, and identifying number of branch office or agent (if any) in the United States | b If a U.S. income tax return was filed, enter: | |
| | (i) Taxable income or (loss) | (ii) U.S. income tax paid (after all credits) |
| | | |
| c Name and address of foreign corporation's statutory or resident agent in country of incorporation | d Name and address (including corporate department, if applicable) of person (or persons) with custody of the books and records of the foreign corporation, and the location of such books and records, if different | |
| | | |

Schedule A Stock of the Foreign Corporation

| (a) Description of each class of stock | (b) Number of shares issued and outstanding | |
|--|---|--------------------------------------|
| | (i) Beginning of annual accounting period | (ii) End of annual accounting period |
| COMMON | 12,000. | 12,000. |
| | | |
| | | |

For Paperwork Reduction Act Notice, see instructions.

Form **5471** (Rev. 12-2011)

Schedule B U.S. Shareholders of Foreign Corporation (see instructions)

| (a) Name, address, and identifying number of shareholder | (b) Description of each class of stock held by shareholder. Note: This description should match the corresponding description entered in Schedule A, column (a). | (c) Number of shares held at beginning of annual accounting period | (d) Number of shares held at end of annual accounting period | (e) Pro rata share of subpart F income (enter as a percentage) |
|--|---|--|--|--|
| THE ANN D. ROMNEY BLIND TRUST PRUDENTIAL TOWER, 600 BOYLSTON ST BOSTON, MA 02199 [REDACTED] | COMMON | 12,000. | 12,000. | 100.00000 |
| | | | | |
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| | |
|-------------------|--|
| Schedule C | Income Statement (see instructions) |
|-------------------|--|

Important: Report all information in functional currency in accordance with U.S. GAAP. Also, report each amount in U.S. dollars translated from functional currency (using GAAP translation rules). However, if the functional currency is the U.S. dollar, complete only the U.S. Dollars column. See instructions for special rules for DASTM corporations.

| | | Functional Currency | U.S. Dollars |
|--|--|---------------------|--------------|
| Income | 1 a Gross receipts or sales | 1a | |
| | b Returns and allowances | 1b | |
| | c Subtract line 1b from line 1a | 1c | |
| | 2 Cost of goods sold | 2 | |
| | 3 Gross profit (subtract line 2 from line 1c) | 3 | |
| | 4 Dividends | 4 | 16. |
| | 5 Interest | 5 | 125. |
| | 6 a Gross rents | 6a | |
| | b Gross royalties and license fees | 6b | |
| 7 Net gain or (loss) on sale of capital assets | 7 | 2, 261. | |
| 8 Other income (attach schedule) | 8 | 320. | |
| 9 Total income (add lines 3 through 8) | 9 | 2, 722. | |
| Deductions | 10 Compensation not deducted elsewhere | 10 | |
| | 11 a Rents | 11a | |
| | b Royalties and license fees | 11b | |
| | 12 Interest | 12 | |
| | 13 Depreciation not deducted elsewhere | 13 | |
| | 14 Depletion | 14 | |
| | 15 Taxes (exclude provision for income, war profits, and excess profits taxes) | 15 | |
| | 16 Other deductions (attach schedule - exclude provision for income, war profits, and excess profits taxes) | 16 | |
| 17 Total deductions (add lines 10 through 16) | 17 | | |
| Net Income | 18 Net income or (loss) before extraordinary items, prior period adjustments, and the provision for income, war profits, and excess profits taxes (subtract line 17 from line 9) | 18 | 2, 722. |
| | 19 Extraordinary items and prior period adjustments (see instructions) | 19 | |
| | 20 Provision for income, war profits, and excess profits taxes (see instructions) | 20 | |
| | 21 Current year net income or (loss) per books (combine lines 18 through 20) | 21 | 2, 722. |

Form **5471** (Rev. 12-2011)

Schedule E Income, War Profits, and Excess Profits Taxes Paid or Accrued (see instructions)

| | (a) Name of country or U.S. possession | Amount of tax | | |
|---|---|----------------------------|------------------------|------------------------|
| | | (b) In foreign currency | (c) Conversion rate | (d) In U.S. dollars |
| 1 | U.S. | | | |
| 2 | US | | | NONE |
| 3 | | | | |
| 4 | | | | |
| 5 | | | | |
| 6 | | | | |
| 7 | | | | |
| 8 | Total | | | NONE |

Schedule F Balance Sheet

Important: Report all amounts in U.S. dollars prepared and translated in accordance with U.S. GAAP. See instructions for an exception for DASTM corporations.

| Assets | | (a) Beginning of annual accounting period | (b) End of annual accounting period |
|--------------------------------------|---|---|---|
| 1 | Cash | 1 | |
| 2a | Trade notes and accounts receivable | 2a | |
| b | Less allowance for bad debts | 2b () | () |
| 3 | Inventories | 3 | |
| 4 | Other current assets (attach schedule) | 4 | |
| 5 | Loans to shareholders and other related persons | 5 | |
| 6 | Investment in subsidiaries (attach schedule) | 6 | |
| 7 | Other investments (attach schedule) | 7 | 10,432. |
| 8a | Buildings and other depreciable assets | 8a | 13,154. |
| b | Less accumulated depreciation | 8b () | () |
| 9a | Depletable assets | 9a | |
| b | Less accumulated depletion | 9b () | () |
| 10 | Land (net of any amortization) | 10 | |
| 11 | Intangible assets: | | |
| a | Goodwill | 11a | |
| b | Organization costs | 11b | |
| c | Patents, trademarks, and other intangible assets | 11c | |
| d | Less accumulated amortization for lines 11a, b, and c | 11d () | () |
| 12 | Other assets (attach schedule) | 12 | |
| 13 | Total assets | 13 | 10,432. |
| Liabilities and Shareholders' Equity | | | |
| 14 | Accounts payable | 14 | |
| 15 | Other current liabilities (attach schedule) | 15 | |
| 16 | Loans from shareholders and other related persons | 16 | |
| 17 | Other liabilities (attach schedule) | 17 | |
| 18 | Capital stock: | | |
| a | Preferred stock | 18a | |
| b | Common stock | 18b | 12,000. |
| 19 | Paid-in or capital surplus (attach reconciliation) | 19 | |
| 20 | Retained earnings | 20 | -1,568. |
| 21 | Less cost of treasury stock | 21 () | () |
| 22 | Total liabilities and shareholders' equity | 22 | 10,432. |

Schedule G Other Information

- | | | | |
|---|---|------------------------------|--|
| 1 | During the tax year, did the foreign corporation own at least a 10% interest, directly or indirectly, in any foreign partnership? | Yes <input type="checkbox"/> | No <input checked="" type="checkbox"/> |
| | If "Yes," see the instructions for required attachment. | | |
| 2 | During the tax year, did the foreign corporation own an interest in any trust? | Yes <input type="checkbox"/> | No <input checked="" type="checkbox"/> |
| 3 | During the tax year, did the foreign corporation own any foreign entities that were disregarded as entities separate from their owners under Regulations sections 301.7701-2 and 301.7701-3 (see instructions)? | Yes <input type="checkbox"/> | No <input checked="" type="checkbox"/> |
| | If "Yes," you are generally required to attach Form 8858 for each entity (see instructions). | | |
| 4 | During the tax year, was the foreign corporation a participant in any cost sharing arrangement? | Yes <input type="checkbox"/> | No <input checked="" type="checkbox"/> |
| 5 | During the course of the tax year, did the foreign corporation become a participant in any cost sharing arrangement? | Yes <input type="checkbox"/> | No <input checked="" type="checkbox"/> |

Schedule H Current Earnings and Profits (see instructions)**Important:** Enter the amounts on lines 1 through 5c in **functional** currency.

| | | | |
|----|--|----------------------|-------------------------|
| 1 | Current year net income or (loss) per foreign books of account | 1 | 2,722. |
| 2 | Net adjustments made to line 1 to determine current earnings and profits according to U.S. financial and tax accounting standards (see instructions): | | |
| | | Net Additions | Net Subtractions |
| a | Capital gains or losses | | |
| b | Depreciation and amortization | | |
| c | Depletion | | |
| d | Investment or incentive allowance | | |
| e | Charges to statutory reserves | | |
| f | Inventory adjustments | | |
| g | Taxes | | |
| h | Other (attach schedule) | | |
| 3 | Total net additions | | |
| 4 | Total net subtractions | | |
| 5a | Current earnings and profits (line 1 plus line 3 minus line 4) | 5a | 2,722. |
| b | DASTM gain or (loss) for foreign corporations that use DASTM (see instructions) | 5b | |
| c | Combine lines 5a and 5b | 5c | 2,722. |
| d | Current earnings and profits in U.S. dollars (line 5c translated at the appropriate exchange rate as defined in section 989(b) and the related regulations (see instructions)) | 5d | |
| | Enter exchange rate used for line 5d ▶ | | |

Schedule I Summary of Shareholder's Income From Foreign Corporation (see instructions)

| | | | |
|---|---|---|--------|
| 1 | Subpart F income (line 38b, Worksheet A in the instructions) | 1 | 2,722. |
| 2 | Earnings invested in U.S. property (line 17, Worksheet B in the instructions) | 2 | |
| 3 | Previously excluded subpart F income withdrawn from qualified investments (line 6b, Worksheet C in the instructions) | 3 | NONE |
| 4 | Previously excluded export trade income withdrawn from investment in export trade assets (line 7b, Worksheet D in the instructions) | 4 | |
| 5 | Factoring income | 5 | |
| 6 | Total of lines 1 through 5. Enter here and on your income tax return. See instructions | 6 | 2,722. |
| 7 | Dividends received (translated at spot rate on payment date under section 989(b)(1)) | 7 | |
| 8 | Exchange gain or (loss) on a distribution of previously taxed income | 8 | |

| | | |
|--|------------------------------|--|
| • Was any income of the foreign corporation blocked? | Yes <input type="checkbox"/> | No <input checked="" type="checkbox"/> |
| • Did any such income become unblocked during the tax year (see section 964(b))? | Yes <input type="checkbox"/> | No <input checked="" type="checkbox"/> |

If the answer to either question is "Yes," attach an explanation.

**SCHEDULE J
(Form 5471)**

(Rev. December 2005)
Department of the Treasury
Internal Revenue Service

**Accumulated Earnings and Profits (E&P)
of Controlled Foreign Corporation**

OMB No. 1545-0704

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,

[REDACTED]

SANKATY HIGH YIELD ASSET INVESTORS

Important. Enter amounts in functional currency.

| | (a) Post-1986 Undistributed Earnings (post-86 section 959(c)(3) balance) | (b) Pre-1987 E&P Not Previously Taxed (pre-87 section 959(c)(3) balance) | (c) Previously Taxed E&P (see instructions) (sections 959(c)(1) and (2) balances) | | | (d) Total Section 964(a) E&P (combine columns (a), (b), and (c)) |
|--|--|--|---|---|------------------------|--|
| | | | (i) Earnings Invested in U.S. Property | (ii) Earnings Invested in Excess Passive Assets | (iii) Subpart F Income | |
| 1 Balance at beginning of year | -14,934. | | | | 13,366. | -1,568. |
| 2a Current year E&P | 2,722. | | | | | |
| b Current year deficit in E&P | | | | | | |
| 3 Total current and accumulated E&P not previously taxed (line 1 plus line 2a or line 1 minus line 2b) | -12,212. | | | | | |
| 4 Amounts included under section 951(a) or reclassified under section 959(c) in current year | 2,722. | | | | 2,722. | |
| 5a Actual distributions or reclassifications of previously taxed E&P | | | | | | |
| b Actual distributions of nonpreviously taxed E&P | | | | | | |
| 6a Balance of previously taxed E&P at end of year (line 1 plus line 4, minus line 5a) | | | | | 16,088. | |
| b Balance of E&P not previously taxed at end of year (line 3 minus line 4, minus line 5b) | -14,934. | | | | | |
| 7 Balance at end of year. (Enter amount from line 6a or line 6b, whichever is applicable.) | -14,934. | | | | 16,088. | 1,154. |

For Paperwork Reduction Act Notice, see the Instructions for Form 5471.

Transactions Between Controlled Foreign Corporation and Shareholders or Other Related Persons

OMB No. 1545-0704

▶ Attach to Form 5471. See Instructions for Form 5471.

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,

Name of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS

Important: Complete a **separate** Schedule M for each controlled foreign corporation. Enter the totals for each type of transaction that occurred during the annual accounting period between the foreign corporation and the persons listed in columns (b) through (f). All amounts must be stated in U.S. dollars translated from functional currency at the average exchange rate for the foreign corporation's tax year. See instructions.

Enter the relevant functional currency and the exchange rate used throughout this schedule ▶

| (a) Transactions of foreign corporation | (b) U.S. person filing this return | (c) Any domestic corporation or partnership controlled by U.S. person filing this return | (d) Any other foreign corporation or partnership controlled by U.S. person filing this return | (e) 10% or more U.S. shareholder of controlled foreign corporation (other than the U.S. person filing this return) | (f) 10% or more U.S. shareholder of any corporation controlling the foreign corporation |
|--|---------------------------------------|--|---|---|---|
| 1 Sales of stock in trade (inventory) | | | | | |
| 2 Sales of tangible property other than stock in trade | | | | | |
| 3 Sales of property rights (patents, trademarks, etc.) . . . | | | | | |
| 4 Platform contribution transaction payments received | | | | | |
| 5 Cost sharing transaction pay- ments received | | | | | |
| 6 Compensation received for tech- nical, managerial, engineering, construction, or like services . . | | | | | |
| 7 Commissions received | | | | | |
| 8 Rents, royalties, and license fees received | | | | | |
| 9 Dividends received (exclude deemed distributions under subpart F and distributions of previously taxed income). . . . | | | | | |
| 10 Interest received. | | | | | |
| 11 Premiums received for insurance or reinsurance. | | | | | |
| 12 Add lines 1 through 11 | | | | | |
| 13 Purchases of stock in trade (inventory) | | | | | |
| 14 Purchases of tangible property other than stock in trade. . . . | | | | | |
| 15 Purchases of property rights (patents, trademarks, etc.) . . . | | | | | |
| 16 Platform contribution transaction payments paid | | | | | |
| 17 Cost sharing transaction payments paid . | | | | | |
| 18 Compensation paid for tech- nical, managerial, engineering, construction, or like services . . | | | | | |
| 19 Commissions paid. | | | | | |
| 20 Rents, royalties, and license fees paid | | | | | |
| 21 Dividends paid | | | | | |
| 22 Interest paid | | | | | |
| 23 Premiums paid for insurance or reinsurance | | | | | |
| 24 Add lines 13 through 23. . . . | | | | | |
| 25 Amounts borrowed (enter the maximum loan balance during the year) - see instructions . . . | | | | | |
| 26 Amounts loaned (enter the maximum loan balance during the year) - see instructions . . . | | | | | |

**Return by a U.S. Transferor of Property
to a Foreign Corporation**

OMB No. 1545-0026

Attachment
Sequence No. **128**

▶ Attach to your income tax return for the year of the transfer or distribution.

Part I U.S. Transferor Information (see instructions)

Name of transferor

THE ANN D. ROMNEY BLIND TRUST

Identifying number (see instructions)

1 If the transferor was a corporation, complete questions 1a through 1d.

a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? ☐ Yes ☐ No

b Did the transferor remain in existence after the transfer? ☐ Yes ☐ No
If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| | |
| | |
| | |
| | |
| | |
| | |
| | |

c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? ☐ Yes ☐ No

If not, list the name and employer identification number (EIN) of the parent corporation:

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

d Have basis adjustments under section 367(a)(5) been made? ☐ Yes ☐ No

2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), complete questions 2a through 2d.

a List the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|---------------------|--------------------|
| | |

BROOKSIDE CAPITAL INVESTORS, L.P.

b Did the partner pick up its pro rata share of gain on the transfer of partnership assets? ☐ Yes ☐ No N/A

c Is the partner disposing of its **entire** interest in the partnership? ☐ Yes ☒ No

d Is the partner disposing of an interest in a limited partnership that is regularly traded on an established securities market? ☐ Yes ☐ No N/A

Part II Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation)

MICHAEL KORS HLDG LTD

4 Identifying number, if any
N/A

5 Address (including country)

BRITISH VIRGIN ISLANDS

6 Country code of country of incorporation or organization (see instructions)

VI

7 Foreign law characterization (see instructions)

CORPORATION

8 Is the transferee foreign corporation a controlled foreign corporation? ☐ Yes ☒ No

For Paperwork Reduction Act Notice, see separate instructions.

Part III Information Regarding Transfer of Property (see instructions)

| Type of property | (a) Date of transfer | (b) Description of property | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Gain recognized on transfer |
|--|-------------------------|--------------------------------|--|----------------------------|------------------------------------|
| Cash | VARIOUS | | 114,009 | | |
| Stock and securities | | | | | |
| | | | | | |
| | | | | | |
| Installment obligations, account receivables or similar property | | | | | |
| | | | | | |
| | | | | | |
| Foreign currency or other property denominated in foreign currency | | | | | |
| | | | | | |
| | | | | | |
| Inventory | | | | | |
| | | | | | |
| | | | | | |
| Assets subject to depreciation recapture (see Temp. Regs. sec. 1.367(a)-4T(b)) | | | | | |
| | | | | | |
| Tangible property used in trade or business not listed under another category | | | | | |
| | | | | | |
| Intangible property | | | | | |
| | | | | | |
| | | | | | |
| Property to be leased (as described in final and temp. Regs. sec. 1.367(a)-4(c)) | | | | | |
| | | | | | |
| Property to be sold (as described in Temp. Regs. sec. 1.367(a)-4T(d)) | | | | | |
| | | | | | |
| Transfers of oil and gas working interests (as described in Temp. Regs. sec. 1.367(a)-4T(e)) | | | | | |
| | | | | | |
| Other property | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |

Supplemental Information Required To Be Reported (see instructions):

Part IV Additional Information Regarding Transfer of Property (see instructions)

9 Enter the transferor's interest in the foreign transferee corporation before and after the transfer:

(a) Before VARIOUS % (b) After VARIOUS %

10 Type of nonrecognition transaction (see instructions) ► SECTION 351

11 Indicate whether any transfer reported in Part III is subject to any of the following:

- | | |
|--|---|
| a Gain recognition under section 904(f)(3) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b Gain recognition under section 904(f)(5)(F) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c Recapture under section 1503(d) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d Exchange gain under section 987 | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? ☐ Yes ☒ No

13 Indicate whether the transferor was required to recognize income under final and temporary Regulations sections 1.367(a)-4 through 1.367(a)-6 for any of the following:

- | | |
|---|---|
| a Tainted property | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b Depreciation recapture | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c Branch loss recapture | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d Any other income recognition provision contained in the above-referenced regulations | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

14 Did the transferor transfer assets which qualify for the trade or business exception under section 367(a)(3)? ☐ Yes ☒ No

15a Did the transferor transfer foreign goodwill or going concern value as defined in Temporary Regulations section 1.367(a)-1T(d)(5)(iii)? ☐ Yes ☒ No

b If the answer to line 15a is "Yes," enter the amount of foreign goodwill or going concern value transferred ► \$ _____

16 Was cash the only property transferred? ☒ Yes ☐ No

17a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? ☐ Yes ☒ No

b If "Yes," describe the nature of the rights to the intangible property that was transferred as a result of the transaction:

Department of the Treasury
Internal Revenue Service

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

2011

Employer identification number

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b -273,269.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

Employer identification number

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b 1,380,263.



SUPPLEMENT TO SCHEDULE D-1

=====

The Morgan Stanley 1099 is issued in the name of the trust but relates to income from Golden Gate Capital Fund, LP. In order to provide proper matching, the entire amount of the 1099-B was included as income and then removed. The income related to Golden Gate Capital Fund, LP is reported through a K-1 and included on the return through this investment.

Tax Year Account No. Legal Name
 2011 R BRADFORD MALTTIE

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

| SHORT-TERM GAINS (LOSSES) | | LONG-TERM GAINS (LOSSES) | | ORDINARY GAINS (LOSSES) | |
|--|---------------------|---|---------------------|---|-------------------|
| Net Covered Short-Term Gains (Losses) | (189,799.20) | Net Covered Long-Term Gains (Losses) | 0.00 | Net Ordinary Gains (Losses) | (1,094.11) |
| Net NonCovered Short-Term Gains (Losses) | (83,547.30) | Net NonCovered Long-Term Gains (Losses) | (182,521.99) | | |
| Net 1099B Non Reportable Short-Term Gains (Losses) | 0.00 | Net 1099B Non Reportable Long-Term Gains (Losses) | 0.00 | | |
| Net Miscellaneous Short-Term Gains (Losses) | 0.00 | Net Miscellaneous Long-Term Gains (Losses) | 0.00 | Net Miscellaneous Ordinary Gains (Losses) | 0.00 |
| Net Regulated Futures Contract Short-Term Gains (Losses) | 0.00 | Net Regulated Futures Contract Long-Term Gains (Losses) | 0.00 | | |
| Total Short-Term Gains (Losses) | (273,346.50) | Total Long-Term Gains (Losses) | (182,521.99) | Total Ordinary Gains (Losses) | (1,094.11) |

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|---------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| THE GOLDMAN SACHS GROUP, INC. LINKED TO MSCI EAFE 0% DUE 07/03/2013 STRUCTURED NOTE (38146M391) | 02/28/2011 | 12/13/2011 | 870.00 | 680,200.80 | 0.00 | 870,000.00 | (189,799.20) |
| Net Covered Short-Term Gains (Losses) | | | | 680,200.80 | 0.00 | 870,000.00 | (189,799.20) |

NonCovered Short-Term Gains (Losses)

| | | | | | | | |
|---|------------|------------|--------------|---------------------|-------------|---------------------|--------------------|
| GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES (38145N303) | 04/22/2010 | 02/23/2011 | 53,079.31 | 492,576.00 | 0.00 | 500,537.89 | (7,961.89) |
| ISHARES MSCI EMERGING MKT INDEX FUND ETF (464287234) | 01/20/2011 | 02/28/2011 | 3,683.00 | 168,621.06 | 0.00 | 172,881.13 | (4,260.07) |
| ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465) | 01/20/2011 | 02/28/2011 | 11,651.00 | 716,956.11 | 0.00 | 684,587.13 | 32,368.98 |
| EKSPORTEINMANS ASA LINKED TO TPX INDEX 0% COUPON DUE 10/26/2011 STRUCTURED NOTE (282649375) | 04/12/2010 | 03/14/2011 | 950.00 | 785,764.00 | 0.00 | 953,705.00 | (167,941.00) |
| RABOBANK NEDERLAND LINKED TO TOPIX 0% COUPON DUE 11/07/2011 STRUCTURED NOTE (216847723) | 09/30/2010 | 05/17/2011 | 1,240.00 | 1,237,284.40 | 0.00 | 1,240,000.00 | (2,715.60) |
| BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319) | 11/19/2010 | 05/31/2011 | 1,500.00 | 1,613,250.00 | 0.00 | 1,491,000.00 | 122,250.00 |
| THE GOLDMAN SACHS GROUP, INC. LINKED TO FX BASKET VS USD 0% COUPON DUE 02/04/2014 STRUCTURED NOTE (38143UE80) | 09/27/2011 | 12/20/2011 | 1,770,000.00 | 1,714,712.28 | 0.00 | 1,770,000.00 | (55,287.72) |
| Net NonCovered Short-Term Gains (Losses) | | | | 6,729,163.85 | 0.00 | 6,812,711.15 | (83,547.30) |

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.
⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Tax Year Account No. Legal Name
2011 R BRADFORD MALTTIE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|--|-----------------------------|----------------------|--------------|---------------------|--------------------------------|---------------------|---------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| ESPOORTHINANS ASA LINKED TO MSCI EAFE AND EEM 0% COUPON DUE 01/24/2011 STRUCTURED NOTE (282649821) | 12/17/2008 | 01/24/2011 | 615.00 | 861,307.50 | 0.00 | 615,000.00 | 246,307.50 |
| BNP PARIBAS LINK TO BASKET OF US STOCKS 0% COUPON DUE 05/02/2011 STRUCTURED NOTE (05565A574) | 03/17/2010 | 05/02/2011 | 960.00 | 1,050,048.00 | 0.00 | 960,000.00 | 90,048.00 |
| FHLB 3.625% 07/01/2011 JU (3133XRRU6) | 01/15/2009 | 07/01/2011 | 800,000.00 | 800,000.00 | (39,296.00) | 800,000.00 | 0.00 |
| FHLB 5.375% 08/19/2011 FA (3133XGDD3) | 08/18/2009 | 08/19/2011 | 200,000.00 | 200,000.00 | (16,605.40) | 200,000.00 | 0.00 |
| FHLB 5.375% 08/19/2011 FA (3133XGDD3) | 04/24/2008 | 08/19/2011 | 700,000.00 | 700,000.00 | (46,676.00) | 700,000.00 | 0.00 |
| BNP PARIBAS LINK TO BRIC + IT VS JPY (FX) 0% COUPON DUE 9/22/2011 STRUCTURED NOTE (05567LZX8) | 08/31/2009 | 09/22/2011 | 2,000,000.00 | 1,766,044.87 | 9,391.63 | 2,065,180.05 | (299,135.18) |
| NORTEL NETWORKS CORPORATION CMN (656568508) | 11/08/2011 | | 27.00 | 0.50 | 0.00 | No Cost | 0.50 ⁸ |
| FHLB 4.875% 11/18/2011 MN (3133XPH9) | 01/08/2009 | 11/18/2011 | 600,000.00 | 600,000.00 | (53,400.00) | 600,000.00 | 0.00 |
| ESPOORTHINANS ASA LINKED TO ASIAN FX BASK VS USD 0% COUPON DUE JAN 2012 STRUCTURED NOTE (28264QU36) | 12/01/2010 | 12/13/2011 | 500,000.00 | 461,782.50 | 0.00 | 500,000.00 | (38,217.50) |
| GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES (38145N303) | 04/22/2010 | 12/13/2011 | 52,965.23 | 460,267.84 | 0.00 | 499,462.11 | (39,194.27) |
| RABOBANK NEDERLAND, UTRECHT LINKD TO ISHARES FTSE/CHINA 0% COUPON DUE 5/7/2012 STRUCTURED NOTE (21886G605) | 10/12/2009 | 12/13/2011 | 857.00 | 793,821.96 | 0.00 | 857,000.00 | (63,178.04) |
| ESPOORTHINANS ASA LINKED TO GLOBAL BASKET VS USD 0% COUPON DUE MAY 2012 STRUCTURED NOTE (28264QT56) | 10/28/2010 | 12/20/2011 | 1,000,000.00 | 920,847.00 | 0.00 | 1,000,000.00 | (79,153.00) |
| FHLB 1.0% 12/28/2011 JD (3133XVRS2) | 10/20/2010 | 12/28/2011 | 800,000.00 | 800,000.00 | (7,228.00) | 800,000.00 | 0.00 |
| Net NonCovered Long-Term Gains (Losses) | | | | 9,414,120.17 | (153,813.77) | 9,596,642.16 | (182,521.99) |

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.

⁸ Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Morgan Stanley

Private Wealth Management

A division of Morgan Stanley Smith Barney

1099 Consolidated Tax Statement Tax Year 2011 Copy B For Recipient

MORGAN STANLEY DOMESTIC HOLDINGS, INC.
1300 THAMES STREET WHARF - 7TH FLOOR
BALTIMORE MD 21231
FEDERAL IDENTIFICATION NUMBER

Taxpayer ID Number:
Account Number:

Customer Service:

877-462-7621
Toll-free:
For callers outside of the U.S.: 443-627-5020

This is important tax information and is being furnished to the Internal Revenue Service. If you are required to file a return, a negligence penalty or other sanction may be imposed on you if this income is taxable and the IRS determines that it has not been reported.

| IRS 2011 FORM 1099-DIV - DIVIDENDS AND DISTRIBUTIONS OMB NO. 1545-0110 | |
|---|----------|
| 1a. TOTAL ORDINARY DIVIDENDS | \$150.14 |
| 1b. QUALIFIED DIVIDENDS | \$20.42 |
| 2a. TOTAL CAPITAL GAIN DISTRIBUTIONS | \$0.00 |
| 2b. UNRECAP. SEC. 1250 GAIN | \$0.00 |
| 2c. SECTION 1202 GAIN | \$0.00 |
| 2d. COLLECTIBLES (28%) GAIN | \$0.00 |
| 3. NON-DIVIDEND DISTRIBUTIONS | \$0.00 |
| 4. FEDERAL INCOME TAX WITHHELD | \$0.00 |
| 5. INVESTMENT EXPENSES | \$0.00 |
| 6. FOREIGN TAX PAID | \$0.00 |
| 8. CASH LIQUIDATION DISTRIBUTIONS | \$0.00 |
| 9. NON-CASH LIQUIDATION DISTRIBUTIONS | \$0.00 |
| IRS 2011 FORM 1099-OID - ORIGINAL ISSUE DISCOUNT OMB NO. 1545-0117 | |
| 1. ORIGINAL ISSUE DISCOUNT FOR 2011 | \$0.00* |
| 2. OTHER PERIODIC INTEREST | \$0.00 |
| 4. FEDERAL INCOME TAX WITHHELD | \$0.00 |
| 6. OID ON U.S. TREASURY OBLIGATIONS | \$0.00* |
| 7. INVESTMENT EXPENSES | \$0.00 |

* This may not be the correct figure to report on your income tax return. See instructions on the back.

| IRS 2011 FORM 1099-INT - INTEREST INCOME OMB NO. 1545-0112 | |
|---|------------|
| 1. INTEREST INCOME | \$0.00 |
| 3. INTEREST ON U.S. SAVINGS BONDS AND TREASURY OBLIGATIONS | \$0.00 |
| 4. FEDERAL INCOME TAX WITHHELD | \$0.00 |
| 5. INVESTMENT EXPENSES | \$0.00 |
| 6. FOREIGN TAX PAID | \$0.00 |
| 8. TAX EXEMPT INTEREST | \$0.00 |
| 9. SPECIFIED PRIVATE ACTIVITY BOND INTEREST | \$0.00 |
| 10. TAX-EXEMPT BOND CUSIP NO. | \$0.00 |
| IRS 2011 FORM 1099-MISC - MISCELLANEOUS INCOME OMB NO. 1545-0115 | |
| 1. RENTS | \$0.00 |
| 2. ROYALTIES | \$0.00 |
| 3. OTHER INCOME | \$0.00 |
| 4. FEDERAL INCOME TAX WITHHELD | \$0.00 |
| 7. NON-EMPLOYEE COMPENSATION | \$0.00 |
| 8. SUBSTITUTE PAYMENTS IN LIEU OF DIVIDENDS OR INTEREST | \$0.00 |
| IRS 2011 FORM 1099-B - PROCEEDS FROM BROKER AND BARTER EXCHANGE TRANSACTIONS OMB NO. 1545-0715 | |
| 2. SALES PRICE OF STOCKS, BONDS, ETC | \$2,579.93 |
| 3. COST AND OTHER BASIS | \$0.00 |
| 4. FEDERAL INCOME TAX WITHHELD | \$0.00 |
| 5. WASH SALE LOSS DISALLOWED | \$0.00 |

IMPORTANT TAX INFORMATION -- PLEASE RETAIN FOR YOUR RECORDS

Preparer Explanation for Not Filing Electronically

► Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.

OMB No. 1545-2200

Attachment
Sequence No. **173**

Name(s) on tax return

Taxpayer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Three out of four taxpayers now use IRS e-file. Go to www.irs.gov/efile for details on using IRS e-file. The benefits of electronic filing include the following.

- Faster refunds
- Secure transmissions
- E-payment options
- More accurate returns
- Easier filing method
- Receipt acknowledged

Check the applicable box to indicate the reason this return is not being filed electronically. Do not check more than one box.

1 ☒ Taxpayer chose to file this return on paper.

2 ☐ The preparer received a waiver from the requirement to electronically file the tax return.

Waiver Reference Number _____ Approval Letter Date _____

3 ☐ The preparer is a member of a recognized religious group that is conscientiously opposed to filing electronically.

4 ☐ This return was rejected by IRS e-file and the reject condition could not be resolved.

Reject code: _____ Number of attempts to resolve reject: _____

5 ☐ The preparer's e-file software package does not support Form _____ or Schedule _____ attached to this return.

6 Check the box that applies and provide additional information if requested.

a ☐ The preparer is ineligible to file electronically because IRS e-file does not accept foreign preparers without social security numbers who live and work abroad.

b ☐ The preparer is ineligible to participate in IRS e-file.

c ☐ Other: Describe below the circumstances that prevented the preparer from filing this return electronically.

GAINS AND LOSSES FROM PASS-THRU ENTITIESATTACHMENT 2NET SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

| | |
|-------------------------------------|-----------|
| BCV PTRS | -552. |
| BCIP | 13,473. |
| BCIP II - D (OTHER) | -63. |
| BCIP III | -25,832. |
| BROOKSIDE CAP INV, LP | -373,139. |
| BROOKSIDE CAP INV, INC. | 34. |
| SANKATY HYA | 29. |
| BCIP II | -18. |
| GS CAPITAL PARTNERS 2000, L.P. | -17,973. |
| GS HEDGE FUND PARTNERS LLC | 16,457. |
| GS HEDGE FUND PARTNERS II LLC | 6,123. |
| BC PTRS VIII | -13. |
| PROSPECT HARBOR INV | 182. |
| BCV PTRS 2005 | 6,477. |
| ARI LP | 32,920. |
| D3 FAMILY BULLDOG | -5,512. |
| BC PTRS IX | -91. |
| WHITEHALL STREET GLOBAL REAL ESTATE | -30,890. |
| SANKATY COPS INV IV | 3,825. |
| SANKATY COPS INV (OFFSHORE) IV | 26,168. |
| SSS I | 10. |
| GGC CAPITAL OPPORTUNITY FUND LP | 1,455. |
| BC PTRS X | -18. |
| ELLIOTT ASSOCIATES | 57,159. |
| BROOKSIDE CAPITAL PTRS FUND II | -665,079. |
| SOLAMERE FOUNDERS FUND I-B LP | 15,475. |

TOTAL NET SHORT-TERM GAIN OR LOSS (ROUNDED)

-939,393.ATTACHMENT 3NET LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

15% MAX RATE LONG-TERM CAPITAL GAIN (LOSS)

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

| | |
|-------------------------|----------|
| CCG INVESTMENTS BVI, LP | 56. |
| CCG INVESTMENT FUND, LP | 5,398. |
| BC INV | -267. |
| BC INV. VI | 2,988. |
| BC INV. V | -3,480. |
| BC PTRS IV | -4,397. |
| BC PTRS VI | 2,480. |
| BC PTRS VII | 785,543. |
| BC PTRS VII-E | 492,197. |

ATTACHMENT (S) 2, 3

GAINS AND LOSSES FROM PASS-THRU ENTITIESATTACHMENT 3 (CONT'D)

| | |
|---------------------------------|-----------|
| BC V MEZZANINE | -12,038. |
| BCV PTRS | -134,377. |
| BCIP | 231,900. |
| BCIP I | -6,322. |
| BCIP II - D (OTHER) | -891. |
| BCIP III | 331,424. |
| BROOKSIDE CAP INV, LP | 871,177. |
| BROOKSIDE CAP INV, INC. | 142,442. |
| SANKATY HYA | 2,652. |
| BCIP II | -115,665. |
| GS 2002 EXCHANGE PLACE FUND LP | 1,565. |
| GS CAPITAL PARTNERS 2000, L.P. | 8,950. |
| GS CAPITAL PARTNERS III, L.P. | -10,388. |
| GS HEDGE FUND PARTNERS LLC | 77,550. |
| WHITEHALL STREET RE IX LP | 3,923. |
| WHITEHALL STREET RE XI LP | -20,501. |
| WHITEHALL STREET RE XIII LP | 45,955. |
| GS HEDGE FUND PARTNERS II LLC | 49,804. |
| BC PTRS VIII | 472,746. |
| BC PTRS VIII-E | 13,045. |
| GOLDEN GATE CAPITAL INV. FUND I | 21,001. |
| GOLDEN GATE CAPITAL INV. FUND I | 140,990. |
| PROSPECT HARBOR INV | 119. |
| BCV PTRS 2005 | 88,202. |
| ARI LP | 6,696. |
| D3 FAMILY BULLDOG | 48,618. |
| BC PTRS (SQ) VIII | -297. |
| BC PTRS IX | 2,981. |
| GGC INVESTMENT ANNEX FUND II, I | 108,992. |
| WHITEHALL STREET GLOBAL REAL ES | -390,617. |
| 111 CAP INV | -25. |
| SANKATY COPS INV IV | 14,634. |
| SANKATY COPS INV (OFFSHORE) IV | -2,087. |
| SSS I | 688. |
| GGC CAPITAL OPPORTUNITY FUND LP | 221. |
| BC PTRS X | -3. |
| BC PTRS ASIA | 6,877. |
| BCV PTRS 2007 | 69,308. |
| BCIP VENTURE | 372,976. |
| ELLIOTT ASSOCIATES | 133,366. |
| BROOKSIDE CAPITAL PTRS FUND II | 82,880. |
| SOLAMERE FOUNDERS FUND I-B LP | 12,992. |
| BC V MEZZANINE - SUSPENDED | 4. |

TOTAL 15% MAX RATE CAPITAL GAIN (LOSS)

3,951,985.

TOTAL NET LONG-TERM GAIN OR LOSS (ROUNDED)

3,951,985.

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

| | | | |
|------------------------------------|------------|-----------|-------------------|
| BC, INC. | [REDACTED] | (NON-PTP) | |
| ORDINARY INCOME(LOSS) | | | 1,961,325. |
| RELEASE OF SUSPENDED ORDINARY LOSS | | | -12,058. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>1,949,267.</u> |
| BC II, INC. | [REDACTED] | (NON-PTP) | |
| ORDINARY INCOME(LOSS) | | | 3,597. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>3,597.</u> |
| BC NY, INC. | [REDACTED] | (NON-PTP) | |
| ORDINARY INCOME(LOSS) | | | 115,141. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>115,141.</u> |
| BCIP | [REDACTED] | (NON-PTP) | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -676. |
| TRADE OR BUSINESS EXPENSE | | | -3,491. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-4,167.</u> |
| BCIP II - D (OTHER) | [REDACTED] | (NON-PTP) | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -1,992. |
| TRADE OR BUSINESS EXPENSE | | | -2,818. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-4,810.</u> |
| BROOKSIDE CAP INV, LP | [REDACTED] | (NON-PTP) | |
| TRADE OR BUSINESS EXPENSES | | | -324,769. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-324,769.</u> |

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

| | | | |
|--|-------------------|------------------|------------------|
| <u>BROOKSIDE CAP INV, INC.</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| OTHER DEDUCTIONS | | | -3,003. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-3,003.</u> |
| <u>SANKATY ADVISORS</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | -456. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-456.</u> |
| <u>GS CAPITAL PARTNERS 2000, L.P.</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | 51. |
| RENTAL REAL ESTATE INCOME (LOSS) | | | 1,508. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>1,559.</u> |
| <u>GS GLOBAL OPPORT. FUND LLC</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -173,224. |
| OTHER TRADE/BUSINESS EXPENSES | | | -44,512. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-217,736.</u> |
| <u>GS HEDGE FUND PARTNERS LLC</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| INTEREST EXPENSE RELATED TO TRADING ACT. | | | -38,683. |
| OTHER TRADE OR BUSINESS EXPENSES | | | -69,241. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-107,924.</u> |
| <u>WHITEHALL STREET RE IX LP</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | -1,891. |
| RENTAL REAL ESTATE INCOME (LOSS) | | | 3,586. |
| OTHER DEDUCTIONS | | | -50. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>1,645.</u> |

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

| | | | |
|--|-----------------------|----------------------|-----------------|
| <u>WHITEHALL STREET RE X LP</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | -513. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-513.</u> |
| <u>WHITEHALL STREET RE XI LP</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | 230. |
| RENTAL REAL ESTATE INCOME (LOSS) | | | -77. |
| OTHER DEDUCTIONS | | | -6. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>147.</u> |
| <u>WHITEHALL STREET RE XII LP</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | -24,705. |
| RENTAL REAL ESTATE INCOME (LOSS) | | | -432. |
| OTHER DEDUCTIONS | | | -87. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-25,224.</u> |
| <u>WHITEHALL STREET RE XIII LP</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | -4,281. |
| RENTAL REAL ESTATE INCOME (LOSS) | | | -14,950. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-19,231.</u> |
| <u>GS HEDGE FUND PARTNERS II LLC</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| INTEREST EXPENSE RELATED TO TRADING ACT. | | | -17,300. |
| OTHER TRADE OR BUSINESS EXPENSES | | | -31,469. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-48,769.</u> |

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

| | | | |
|------------------------------------|------------|-----------|----------------|
| PROSPECT HARBOR INV | [REDACTED] | (NON-PTP) | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -3,760. |
| TRADE OR BUSINESS EXPENSES | | | -1,897. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-5,657.</u> |
| BC, LLC | [REDACTED] | (NON-PTP) | |
| ORDINARY INCOME(LOSS) | | | -835,943. |
| BC LLC - SUSPENDED | | | 835,943. |
| NET INCOME OR ALLOWABLE LOSS | | | <u></u> |
| ARI LP | [REDACTED] | (NON-PTP) | |
| TRADE OR BUSINESS EXPENSES | | | -2,572. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-2,572.</u> |
| D3 FAMILY BULLDOG | [REDACTED] | (NON-PTP) | |
| ORDINARY INCOME(LOSS) | | | -4,263. |
| RENTAL REAL ESTATE INCOME(LOSS) | | | -47. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-4,310.</u> |
| BC PTRS IX | [REDACTED] | (NON-PTP) | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -633. |
| TRADE OR BUSINESS EXPENSE | | | -156. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-789.</u> |

THE ANN D. ROMNEY BLIND TRUST

[REDACTED]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

| | | | |
|---|-------------------|------------------|------------------|
| <u>WHITEHALL STREET GLOBAL REAL ESTATE LP</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | -136,312. |
| RENTAL REAL ESTATE INCOME (LOSS) | | | -159,545. |
| OTHER RENTAL INCOME (LOSS) | | | -1,180. |
| TRADE OR BUSINESS EXPENSE | | | -347. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-297,384.</u> |
| | | | |
| <u>111 CAP INV</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS EXPENSES | | | -3. |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -2. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-5.</u> |
| | | | |
| <u>SANKATY COPS INV IV</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -49. |
| TRADE OR BUSINESS EXPENSES | | | -91. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-140.</u> |
| | | | |
| <u>SANKATY COPS INV (OFFSHORE) IV</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -54. |
| TRADE OR BUSINESS EXPENSE | | | -94. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-148.</u> |
| | | | |
| <u>SSS I</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -150. |
| TRADE OR BUSINESS EXPENSES | | | -32. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-182.</u> |

[REDACTED]

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

| | | | |
|---|-----------------------|----------------------|------------------|
| <u>GGC CAPITAL OPPORTUNITY FUND LP</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | -6,496. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-6,496.</u> |
| <u>BC PTRS X</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -2. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-2.</u> |
| <u>ELLIOTT ASSOCIATES</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | -26,325. |
| INVESTMENT INTEREST EXPENSE | | | -19,270. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-45,595.</u> |
| <u>BROOKSIDE CAPITAL PTRS FUND II</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -77,762. |
| TRADE OR BUSINESS EXPENSE | | | -140,476. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-218,238.</u> |
| <u>SOLAMERE FOUNDERS FUND I-B LP</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | 45,884. |
| RENTAL REAL ESTATE INCOME (LOSS) | | | -56. |
| OTHER RENTAL INCOME (LOSS) | | | 5. |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -178. |
| TRADE OR BUSINESS EXPENSE | | | -3,125. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>42,530.</u> |

THE ANN D. ROMNEY BLIND TRUST

[REDACTED]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

GS HEDGE FUND PARTNERS LLC

[REDACTED]

(NON-PTP)

| | |
|----------------------------------|-------------|
| ORDINARY INCOME (LOSS) | 749. |
| RENTAL REAL ESTATE INCOME (LOSS) | -16. |
| OTHER RENTAL INCOME (LOSS) | 96. |
| NET INCOME OR ALLOWABLE LOSS | <u>829.</u> |

GS HEDGE FUND PARTNERS II LLC

[REDACTED]

(NON-PTP)

| | |
|----------------------------------|-------------|
| ORDINARY INCOME (LOSS) | 485. |
| RENTAL REAL ESTATE INCOME (LOSS) | -3. |
| OTHER RENTAL INCOME (LOSS) | 44. |
| NET INCOME OR ALLOWABLE LOSS | <u>526.</u> |

TOTAL INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

777,121.

[REDACTED]

RENT AND ROYALTY SUMMARY

| <u>PROPERTY</u> | <u>TOTAL INCOME</u> | <u>DEPLETION/ DEPR.</u> | <u>OTHER EXPENSES</u> | <u>UNALLOWABLE LOSS</u> | <u>ALLOWABLE NET INCOME</u> |
|----------------------|-------------------------|-----------------------------|---------------------------|-----------------------------|-------------------------------------|
| BCIP II - D (OTHER) | 87. | | | | 87. |
| PROSPECT HARBOR INV | 31. | | | | 31. |
| BC PTRS IX | 3. | | | | 3. |
| SSS I | 1. | | | | 1. |
| SOLAMERE FOUNDERS FU | 1,092. | | | | 1,092. |
| GS HEDGE FUND PARTNE | 228. | | | | 228. |
| GS HEDGE FUND PARTNE | 166. | | | | 166. |
| TOTALS | <u>1,608.</u> | | | | <u>1,608.</u> |

[REDACTED]

[illegible]

| | | |
|--------|--|-----------|
| Totals | | -161,524. |
|--------|--|-----------|

THE ANN D. ROMNEY BLIND TRUST

FORM 6781, PART I -- SECTION 1256 CONTRACTS MARKED TO MARKET

ATTACHMENT 6

| DESCRIPTION | DATE ACQUIRED | DATE SOLD | GROSS | | COST OR BASIS | GAIN/ (LOSS) |
|--------------------------------|------------------|--------------|----------------|-------|------------------|-----------------|
| | | | SALES PRICE | PRICE | | |
| WHITEHALL STREET RE XIII LP | VAR | VAR | | | 1,529. | -1,529. |
| ELLIOT ASSOCIATES | VAR | VAR | 34,403. | | | 34,403. |
| GS HEDGE FUND PARTNERS, LLC | VAR | VAR | 507. | | | 507. |
| GS HEDGE FUND PARTNERS II, LLC | VAR | VAR | 126. | | | 126. |
| WHITEHALL ST GLOBAL 2007 RE | VAR | VAR | | | 1,634. | -1,634. |
| BC PTRS VIII | VAR | VAR | | | 1,626. | -1,626. |
| PROSPECT HARBOR INV | VAR | VAR | | | 60. | 60. |
| ARI LP | VAR | VAR | 58,920. | | | 58,920. |
| SSS I | VAR | VAR | 1. | | | 1. |
| SOLAMERE FOUNDERS FUND I-B LP | VAR | VAR | | | 146. | -146. |
| BC PTRS IX | VAR | VAR | 2. | | | 2. |
| TOTAL GAINS AND LOSSES | | | | | | 89,084. |

EXPLANATION OF INCOME AND DEDUCTIONSINCOMEATTACHMENT 7INTEREST INCOME

UNITED STATES GOVERNMENT INTEREST

| | |
|-----------------------------------|-----------|
| GS GLOBAL OPPORT. FUND LLC | 84,563. |
| GS HEDGE FUND PARTNERS LLC | 8,507. |
| GS HEDGE FUND PARTNERS II LLC | 3,728. |
| ARI LP | 516. |
| ELLIOTT ASSOCIATES | 1,346. |
| GOLDMAN SACHS # | 444,339. |
| GOLDMAN SACHS # BOND AMORTIZATION | -173,814. |
| GOLDMAN SACHS # ACCRUED INT PAID | -6,484. |

TOTAL

362,701.

FOREIGN INTEREST

| | |
|-------------------------------------|---------|
| GOLDMAN SACHS # | 15,532. |
| GOLDMAN SACHS # - OID | 23,624. |
| GOLDMAN SACHS # - BOND AMORTIZATION | -3,349. |
| GOLDMAN SACHS # - ACCRUED INT PAID | -7,963. |
| PROSPECT HARBOR INV | 3,278. |
| SANKATY COPS INV IV | 685. |
| SANKATY COPS INV (OFFSHORE) IV | 789. |
| SSS I | 68. |
| BCIP II-D (OTHER) | 413. |
| BC PTRS IX | 595. |

TOTAL

33,672.

OTHER INTEREST

| | |
|-------------------------|---------|
| CCG INVESTMENTS BVI, LP | 80. |
| CCG INVESTMENT FUND, LP | 41. |
| BC, INC. | 180. |
| BC INV | 16. |
| BC INV. VI | 76. |
| BC INV. V | 8. |
| BC PTRS IV | 262. |
| BC PTRS V | 10. |
| BC PTRS VI | 63. |
| BC PTRS VII-E | 11,195. |
| BC V MEZZANINE | 17. |
| BCV PTRS | 2. |

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

| | |
|--------------------------------|----------|
| BCIP | 1,757. |
| BCIP II - D (OTHER) | 9,837. |
| BCIP III | 64,846. |
| BROOKSIDE CAP INV, LP | 12,890. |
| BROOKSIDE CAP INV, INC. | 780. |
| SANKATY ADVISORS | 26. |
| SANKATY HYA | 149. |
| SANKATY HYA III | 2. |
| BCIP II | 982. |
| GS 2002 EXCHANGE PLACE FUND LP | 51. |
| GS CAPITAL PARTNERS 2000, L.P. | 2,202. |
| GS GLOBAL OPPORT. FUND LLC | 331,881. |
| GS HEDGE FUND PARTNERS LLC | 41,971. |
| WHITEHALL STREET RE IX LP | 65. |
| WHITEHALL STREET RE X LP | 1. |
| WHITEHALL STREET RE XI LP | 11. |
| WHITEHALL STREET RE XII LP | 7. |
| WHITEHALL STREET RE XIII LP | 2,352. |
| GS HEDGE FUND PARTNERS II LLC | 19,048. |
| BC PTRS VIII | 4. |
| BC PTRS VIII-E | 2. |
| GOLDEN GATE CAPITAL INV. FUND | 1,291. |
| GOLDEN GATE CAPITAL INV. FUND | 15. |
| GOLDEN GATE CAPITAL INV. II (B | 34. |
| PROSPECT HARBOR INV | 14,974. |
| BCV PTRS 2005 | 54. |
| ARI LP | 634. |
| D3 FAMILY BULLDOG | 15. |
| BC PTRS IX | 4,855. |
| GGC INVESTMENT ANNEX FUND II, | 5. |
| WHITEHALL STREET GLOBAL REAL E | 8,807. |
| 111 CAP INV | 1. |
| BCIP IV | 98. |
| BC PTRS EUROPE III | 2. |
| SANKATY COPS INV IV | 1,784. |
| SANKATY COPS INV (OFFSHORE) IV | 1,653. |
| SSS I | 549. |
| GGC CAPITAL OPPORTUNITY FUND L | 19,266. |
| BC PTRS X | 18. |
| BC PTRS ASIA | 5. |
| BCV PTRS 2007 | 26. |
| BCIP VENTURE | 140. |
| ELLIOTT ASSOCIATES | 2,912. |
| BROOKSIDE CAPITAL PTRS FUND II | 5,443. |
| SOLAMERE FOUNDERS FUND I-B LP | 35,738. |
| GOLDMAN SACHS # | 394. |

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

| | |
|-------|----------|
| TOTAL | 599,527. |
|-------|----------|

| | |
|-----------------------|----------|
| TOTAL INTEREST INCOME | 995,900. |
|-----------------------|----------|

ATTACHMENT 8DIVIDEND INCOMEQUALIFIED TOTAL DIVS FOR THE YEAR

| | | |
|----------------------------|---------|---------|
| FOREIGN DIVIDENDS | | |
| GOLDMAN SACHS # [REDACTED] | 38,317. | 64,686. |
| TOTAL | 38,317. | 64,686. |

OTHER DIVIDENDS

| | | |
|-----------------------------------|----------|----------|
| BC PTRS VII-E | | 9,816. |
| BCIP | 4,529. | 20,278. |
| BCIP I | | 1. |
| BCIP II - D (OTHER) | 816. | 817. |
| BCIP III | 85,418. | 157,473. |
| BROOKSIDE CAP INV, LP | 73,262. | 120,455. |
| BROOKSIDE CAP INV, INC. | | 16,279. |
| SANKATY HYA | 9. | 19. |
| BCIP II | 733. | 763. |
| GS 2002 EXCHANGE PLACE FUND LP | 45,196. | 45,196. |
| GS CAPITAL PARTNERS 2000, L.P. | 9,647. | 9,919. |
| GS CAPITAL PARTNERS III, L.P. | 72. | 611. |
| GS GLOBAL OPPORT. FUND LLC | 2,531. | 2,531. |
| GS HEDGE FUND PARTNERS LLC | 19,271. | 48,440. |
| WHITEHALL STREET RE IX LP | | 1. |
| WHITEHALL STREET RE X LP | | 3. |
| WHITEHALL STREET RE XI LP | 32. | 45. |
| WHITEHALL STREET RE XII LP | | 2. |
| WHITEHALL STREET RE XIII LP | | 4,318. |
| GS HEDGE FUND PARTNERS II LLC | 8,811. | 23,263. |
| BC PTRS VIII | 312,458. | 312,458. |
| BC PTRS VIII-E | 81,097. | 138,869. |
| PROSPECT HARBOR INV | 136. | 1,764. |
| ARI LP | 1,495. | 1,784. |
| D3 FAMILY BULLDOG | 333. | 7,869. |
| BC PTRS IX | 504. | 673. |
| WHITEHALL STREET GLOBAL REAL ESTA | | 3,842. |
| 111 CAP INV | 33. | 33. |
| BCIP IV | | 27,168. |
| BC PTRS EUROPE III | 15. | 27. |
| SANKATY COPS INV IV | 107. | 107. |

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 8 (CONT'D)

| | | |
|--|-----------------|-------------------|
| SANKATY COPS INV (OFFSHORE) IV | 117. | 117. |
| SSS I | 22. | 41. |
| GGC CAPITAL OPPORTUNITY FUND LP | | 18,509. |
| BC PTRS X | 661. | 682. |
| BC PTRS ASIA | 17,433. | 19,303. |
| ELLIOTT ASSOCIATES | 20,689. | 23,637. |
| BROOKSIDE CAPITAL PTRS FUND II | 59,766. | 78,172. |
| SOLAMERE FOUNDERS FUND I-B LP | 28,823. | 44,843. |
| GOLDMAN SACHS # [REDACTED] | 40,274. | 452,980. |
| DIVIDENDS FROM FORM(S) 8621 | | 432. |
| JP MORGAN # [REDACTED] | 20. | 150. |
| JP MORGAN # [REDACTED] INCL ON GGC K-1 | -20. | -150. |
| TOTAL | <u>814,290.</u> | <u>1,593,540.</u> |
| US GOVT INT REPORTED AS DIVIDENDS | | |
| GOLDMAN SACHS # [REDACTED] | | <u>156,157.</u> |
| TOTAL | | <u>156,157.</u> |
| TOTAL DIVIDEND INCOME | <u>852,607.</u> | <u>1,814,383.</u> |

ATTACHMENT 9OTHER INCOME

| | |
|-----------------------------------|---------------|
| OTHER INCOME/(LOSS) | 3,428. |
| OTHER PORTFOLIO INCOME/(LOSS) | 5,378. |
| SECTION 988 GAIN/(LOSS) | 4,129. |
| SECTION 987 GAIN/(LOSS) | 32,677. |
| OTHER ORDINARY INCOME/(LOSS) | -8,497. |
| SWAP INCOME/(LOSS) | 128,021. |
| SELF-CHARGED INTEREST | 26,589. |
| SECTION 59(E) (2) DEDUCTION | -6,342. |
| CANCELLATION OF DEBT INCOME | 76,733. |
| SUBPART F INCOME/(LOSS) | 5,700. |
| SECTION 1244 STOCK LOSS | -711. |
| PFIC INCOME/(LOSS) | 180,638. |
| FEE INCOME/(LOSS) | 15. |
| DEPLETION | -260. |
| INVOLUNTARY CONVERSIONS | 29. |
| FORWARD CONTRACT GAIN/(LOSS) | 108. |
| GS # [REDACTED] - ORDINARY INCOME | -1,094. |
| FORM 5471 SUBPART F INCOME | <u>2,722.</u> |

| | |
|----------------------------|--------------|
| Other Income/(Loss) | 3,428 |
|----------------------------|--------------|

| | |
|--|---------|
| Absolute Return Investors, LP | (11) |
| Bain Capital Investors, Inc. | 1 |
| Bain Capital Investors V, Inc. | 1 |
| Bain Capital Partners IV, LP | 13 |
| Bain Capital Partners IX, LP | 93 |
| Bain Capital V Mezzanine Partners, LP | 5 |
| BCIP Associates | 1,432 |
| BCIP Associates II-D | 370 |
| BCIP Associates III | 1,219 |
| Brookside Capital Investors, Inc. | 4 |
| Brookside Capital Investors, LP | 1,310 |
| Goldman Sachs Hedge Fund Partners II, LLC | 364 |
| Goldman Sachs Hedge Fund Partners, LLC | (591) |
| Prospect Harbor Investors, LLC | 438 |
| Sankaty Credit Opportunities Investors (Offshore) IV, LP | 94 |
| Sankaty Credit Opportunities Investors IV, LLC | (390) |
| Sankaty High Yield Asset Investors, LLC | 380 |
| Sankaty Special Situation Investors I, LLC | 11 |
| Solamere Founders Fund I-B, LP | (1,342) |
| Whitehall Street Real Estate LP IX | 19 |
| Whitehall Street Real Estate LP XI | 8 |

| | |
|--------------------------------------|--------------|
| Other Portfolio Income/(Loss) | 5,378 |
|--------------------------------------|--------------|

| | |
|---|-------|
| BCIP Associates II-D | 45 |
| Golden Gate Capital Opportunity Fund, LP | 798 |
| Goldman Sachs Hedge Fund Partners II, LLC | 99 |
| Goldman Sachs Hedge Fund Partners, LLC | (21) |
| Solamere Founders Fund I-B, LP | 38 |
| The D3 Family Bulldog Fund, LP | 588 |
| Whitehall Street Global Real Estate LP 2007 | 3,712 |
| Whitehall Street Real Estate LP XIII | 119 |

| | |
|--------------------------------|--------------|
| Section 988 Gain/(Loss) | 4,129 |
|--------------------------------|--------------|

| | |
|--|----------|
| Absolute Return Investors, LP | (15,144) |
| Bain Capital Partners Asia, LP | 1 |
| Bain Capital Partners Europe III, LP | (14) |
| Bain Capital Partners VIII-E, LP | (2,340) |
| Bain Capital Partners IX, LP | (13) |
| BCIP Associates | (6) |
| BCIP Associates II-D | 10 |
| Goldman Sachs 2002 Exchange Place Fund, LP | (42) |
| Goldman Sachs Hedge Fund Partners II, LLC | 5,538 |
| Goldman Sachs Hedge Fund Partners, LLC | 9,181 |
| GS Capital Partners 2000 LP | 3,141 |
| GS Capital Partners III LP | 12 |
| Prospect Harbor Investors, LLC | (32) |
| Sankaty Credit Opportunities Investors (Offshore) IV, LP | 352 |

| | |
|--|----------------|
| Sankaty Credit Opportunities Investors IV, LLC | 212 |
| Sankaty Special Situation Investors I, LLC | (1) |
| Solamere Founders Fund I-B, LP | (759) |
| Whitehall Street Global Real Estate LP 2007 | 3,858 |
| Whitehall Street Real Estate LP IX | 1 |
| Whitehall Street Real Estate LP XI | 11 |
| Whitehall Street Real Estate LP XIII | 163 |
| Section 987 Gain/(Loss) | 32,677 |
| Bain Capital Partners VIII-E, LP | (1,515) |
| Goldman Sachs Hedge Fund Partners II, LLC | (19) |
| Goldman Sachs Hedge Fund Partners, LLC | (45) |
| Whitehall Street Global Real Estate LP 2007 | 32,983 |
| Whitehall Street Real Estate LP IX | 313 |
| Whitehall Street Real Estate LP XI | 115 |
| Whitehall Street Real Estate LP XIII | 845 |
| Other Ordinary Income/(Loss) | (8,497) |
| BCIP Associates II-D | 269 |
| Bain Capital Partners IX, LP | (266) |
| Goldman Sachs Global Opportunities Fund LLC | 6,022 |
| Goldman Sachs Hedge Fund Partners II, LLC | (3,672) |
| Goldman Sachs Hedge Fund Partners, LLC | (6,534) |
| Prospect Harbor Investors, LLC | (4,286) |
| Sankaty Special Situation Investors I, LLC | (30) |
| Swap Income/(Loss) | 128,021 |
| Absolute Return Investors, LP | 788 |
| Bain Capital Partners IX, LP | (9,978) |
| BCIP Associates II-D | 2,353 |
| Brookside Capital Investors, Inc. | 193 |
| Brookside Capital Investors, LP | 71,467 |
| Brookside Capital Partners Fund II, LP | 60,827 |
| Prospect Harbor Investors, LLC | 2,164 |
| Sankaty Credit Opportunities Investors (Offshore) IV, LP | 30 |
| Sankaty Credit Opportunities Investors IV, LLC | 28 |
| Sankaty Special Situation Investors I, LLC | 53 |
| Solamere Founders Fund I-B, LP | 96 |
| Self-charged Interest | 26,589 |
| Whitehall Street Global Real Estate LP 2007 | 26,589 |
| Section 59(e)(2) Deduction | (6,342) |
| Goldman Sachs Hedge Fund Partners, LLC | (587) |
| Goldman Sachs Hedge Fund Partners II, LLC | (516) |
| Sankaty Credit Opportunities Investors IV, LLC | (1) |
| Solamere Founders Fund I-B, LP | (5,238) |

| | |
|--|----------------|
| Cancellation of debt | 76,733 |
| Bain Capital Incorporated | 550 |
| Bain Capital Partners IX, LP | 262 |
| BCIP Associates II-D | 1 |
| Goldman Sachs Hedge Fund Partners II, LLC | 12 |
| Goldman Sachs Hedge Fund Partners, LLC | 17 |
| GS Capital Partners 2000 LP | 6,158 |
| Prospect Harbor Investors, LLC | 3,125 |
| Sankaty Credit Opportunities Investors IV, LLC | 745 |
| Sankaty Special Situation Investors I, LLC | 30 |
| Solamere Founders Fund I-B, LP | 2,701 |
| Whitehall Street Global Real Estate LP 2007 | 63,132 |
| Subpart F Income/(Loss) | 5,700 |
| Goldman Sachs Global Opportunities Fund LLC | 5,631 |
| Sankaty Credit Opportunities Investors IV, LLC | 12 |
| Sankaty Credit Opportunities Investors (Offshore) IV, LP | 14 |
| Solamere Founders Fund I-B, LP | 43 |
| Section 1244 Stock | (711) |
| BCIP Associates I | (711) |
| PFIC Income/(Loss) | 180,638 |
| Absolute Return Investors, LP | (25) |
| BCIP Associates III | 179,830 |
| Sankaty Credit Opportunities Investors IV, LLC | 187 |
| Solamere Founders Fund I-B, LP | 646 |
| Fee Income/(Loss) | 15 |
| BCIP Associates II-D | 10 |
| Prospect Harbor Investors, LLC | 5 |
| Depletion | (260) |
| Sankaty Credit Opportunities Investors IV, LLC | (2) |
| Solamere Founders Fund I-B, LP | (258) |
| Involuntary Conversions | 29 |
| Goldman Sachs Hedge Fund Partners, LLC | 17 |
| Goldman Sachs Hedge Fund Partners II, LLC | 12 |
| Forward Contract Gain/(Loss) | 108 |
| Solamere Founders Fund I-B, LP | 108 |

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 9 (CONT'D)

TOTAL OTHER INCOME

449,263.

DEDUCTIONS

ATTACHMENT 10

INTEREST EXPENSE

NONALLOCABLE:

BCIP III
GS HEDGE FUND PARTNERS LLC
WHITEHALL STREET RE XIII LP
GS HEDGE FUND PARTNERS II LLC
D3 FAMILY BULLDOG
WHITEHALL STREET GLOBAL REAL E
GGC CAPITAL OPPORTUNITY FUND L
ELLIOTT ASSOCIATES
SOLAMERE FOUNDERS FUND I-B LP

15,235.
3,892.
23.
1,866.
49.
12,982.
8.
904.
5,483.

TOTAL NONALLOCABLE

40,442.

NET INTEREST EXPENSE

40,442.

ATTACHMENT 11

AMOUNTS PAID OR SET ASIDE FOR CHARITABLE PURPOSES

AMOUNTS PAID FROM CURRENT YEAR'S INCOME

WHITEHALL STREET RE XI LP
WHITEHALL STREET GLOBAL REAL E
GGC CAPITAL OPPORTUNITY FUND L
BC PTRS X
SOLAMERE FOUNDERS FUND I-B LP

3.
33.
3.
2.
122.

TOTAL PAID FROM CURRENT YEAR'S INCOME

163.



EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 12

OTHER DEDUCTIONS SUBJECT TO THE 2% FLOOR

NONALLOCABLE:

| | |
|--------------------------------|---------|
| CCG INVESTMENTS BVI, LP | 950. |
| CCG INVESTMENT FUND, LP | 21,482. |
| ABRY BROADCAST II | 215. |
| BC INV | 1. |
| BC INV. VI | 63. |
| BC PTRS IV | 11. |
| BC PTRS VI | 53. |
| BCV PTRS | 28. |
| BCIP | 422. |
| BCIP I | 218. |
| BCIP II - D (OTHER) | 4. |
| BCIP III | 147. |
| BROOKSIDE CAP INV, LP | 1,261. |
| BROOKSIDE CAP INV, INC. | 9. |
| BCIP II | 3,646. |
| GS 2002 EXCHANGE PLACE FUND LP | 27,486. |
| GS CAPITAL PARTNERS 2000, L.P. | 7,062. |
| GS CAPITAL PARTNERS III, L.P. | 775. |
| GS HEDGE FUND PARTNERS LLC | 82,908. |
| WHITEHALL STREET RE IX LP | 308. |
| WHITEHALL STREET RE XI LP | 174. |
| WHITEHALL STREET RE XII LP | 20. |
| WHITEHALL STREET RE XIII LP | 2,555. |
| GS HEDGE FUND PARTNERS II LLC | 38,862. |
| BC PTRS VIII | 5. |
| BC PTRS VIII-E | 3. |
| GOLDEN GATE CAPITAL INV. FUND | 10,249. |
| GOLDEN GATE CAPITAL INV. FUND | 3,804. |
| GOLDEN GATE CAPITAL INV. II (B | 555. |
| GGC INV. II-A ADJUNCT (BVI) LP | 65. |
| D3 FAMILY BULLDOG | 14,114. |
| BC PTRS IX | 11. |
| GGC INVESTMENT ANNEX FUND II, | 2,025. |
| WHITEHALL STREET GLOBAL REAL E | 3,018. |
| BC PTRS EUROPE III | 1. |
| SANKATY COPS INV IV | 1. |
| SANKATY COPS INV (OFFSHORE) IV | 1. |
| GGC CAPITAL OPPORTUNITY FUND L | 1,479. |
| BC PTRS X | 31. |
| BC PTRS ASIA | 2. |
| BCV PTRS 2007 | 1. |

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 12 (CONT'D)

| | | | |
|--|------------|----------|----------|
| ELLIOTT ASSOCIATES | [REDACTED] | 2,699. | |
| CCG INVESTMENTS BVI, LP - SUSP | | -814. | |
| SOLAMERE FOUNDERS FUND I-B LP | [REDACTED] | 90,219. | |
| GOLDMAN SACHS # [REDACTED] | | 142,417. | |
| | | | <hr/> |
| TOTAL NONALLOCABLE | | | 458,546. |
| | | | <hr/> |
| TOTAL DEDUCTIONS SUBJECT TO 2% FLOOR | | | 458,546. |
| LESS: 2% FLOOR LIMITATION | | | 0 |
| | | | <hr/> |
| NET OTHER DEDUCTIONS SUBJECT TO 2% FLOOR | | | 458,546. |
| | | | <hr/> |

A Check all that apply:

- ☐ Decedent's estate
☐ Simple trust
☐ Complex trust
☐ Qualified disability trust
☐ ESBT (S portion only)
☒ Grantor type trust
☐ Bankruptcy estate - Ch. 7
☐ Bankruptcy estate - Ch. 11
☐ Pooled income fund

For calendar year 2011 or fiscal year beginning

, 2011, and ending

, 20

Name of estate or trust (If a grantor type trust, see the instructions.)

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Name and title of fiduciary

TRUSTEE R. BRADFORD MALT

Number, street, and room or suite no. (If a P.O. box, see the instructions.)

ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code

BOSTON, MA 02199

C Employer identification number

D Date entity created

11/29/1995

E Nonexempt charitable and split-interest trusts, check applicable box(es), see instructions.

☐ Described in sec. 4947(a)(1). Check hereIf not a private foundation . . . ☐☐ Described in sec. 4947(a)(2)☐ Change in trust's name☐ Change in fiduciary's address

B Number of Schedules K-1 attached (see instructions) 1

F Check applicable boxes:

☐ Initial return☐ Final return☐ Amended return☐ Change in fiduciary☐ Change in fiduciary's name

G Check here if the estate or filing trust made a section 645 election

| | | | |
|------------------|--|--|-----|
| Income | 1 | Interest income | 1 |
| | 2a | Total ordinary dividends | 2a |
| | b | Qualified dividends allocable to: (1) Beneficiaries (2) Estate or trust | b |
| | 3 | Business income or (loss). Attach Schedule C or C-EZ (Form 1040) | 3 |
| | 4 | Capital gain or (loss). Attach Schedule D (Form 1041) | 4 |
| | 5 | Rents, royalties, partnerships, other estates and trusts, etc. Attach Schedule E (Form 1040) | 5 |
| | 6 | Farm income or (loss). Attach Schedule F (Form 1040) | 6 |
| | 7 | Ordinary gain or (loss). Attach Form 4797 | 7 |
| | 8 | Other income. List type and amount | 8 |
| 9 | Total income. Combine lines 1, 2a, and 3 through 8 | 9 | |
| Deductions | 10 | Interest. Check if Form 4952 is attached <input type="checkbox"/> | 10 |
| | 11 | Taxes | 11 |
| | 12 | Fiduciary fees | 12 |
| | 13 | Charitable deduction (from Schedule A, line 7) | 13 |
| | 14 | Attorney, accountant, and return preparer fees | 14 |
| | 15a | Other deductions not subject to the 2% floor (attach schedule) | 15a |
| | b | Allowable miscellaneous itemized deductions subject to the 2% floor | b |
| | 16 | Add lines 10 through 15b | 16 |
| | 17 | Adjusted total income or (loss). Subtract line 16 from line 9 | 17 |
| | 18 | Income distribution deduction (from Schedule B, line 15). Attach Schedules K-1 (Form 1041) | 18 |
| | 19 | Estate tax deduction including certain generation-skipping taxes (attach computation) | 19 |
| | 20 | Exemption | 20 |
| 21 | Add lines 18 through 20 | 21 | |
| Tax and Payments | 22 | Taxable income. Subtract line 21 from line 17. If a loss, see instructions | 22 |
| | 23 | Total tax (from Schedule G, line 7) | 23 |
| | 24 | Payments: a 2011 estimated tax payments and amount applied from 2010 return | 24a |
| | b | Estimated tax payments allocated to beneficiaries (from Form 1041-T) | 24b |
| | c | Subtract line 24b from line 24a | 24c |
| | d | Tax paid with Form 7004 (see instructions) | 24d |
| | e | Federal income tax withheld. If any is from Form(s) 1099, check <input type="checkbox"/> | 24e |
| | Other payments: f Form 2439 ; g Form 4136 ; Total | 24h | |
| | 25 | Total payments. Add lines 24c through 24e, and 24h | 25 |
| | 26 | Estimated tax penalty (see instructions) | 26 |
| 27 | Tax due. If line 25 is smaller than the total of lines 23 and 26, enter amount owed | 27 | |
| 28 | Overpayment. If line 25 is larger than the total of lines 23 and 26, enter amount overpaid | 28 | |
| 29 | Amount of line 28 to be: a Credited to 2012 estimated tax ; b Refunded | 29 | |

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature of fiduciary or officer representing fiduciary

Date

EIN of fiduciary if a financial institution

May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name

DANIEL P. FEHELEY

Preparer's signature

Date

9/12/2012

Check if self-employed ☐

PTIN

Firm's name PRICEWATERHOUSECOOPERS LLP

Firm's EIN

Firm's address 125 HIGH STREET

Phone no.

BOSTON, MA

02110

**Application for Automatic Extension of Time To File Certain
Business Income Tax, Information, and Other Returns**

► File a separate application for each return.
► See separate instructions.

OMB No. 1545-0233

**Print
or
Type**

Name

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Identifying number

Number, street, and room or suite no. (If P.O. box, see instructions.)

ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST

City, town, state, and ZIP code (If a foreign address, enter city, province or state, and country (follow the country's practice for entering postal code)).

BOSTON, MA 02199

Note. File request for extension by the due date of the return for which the extension is granted. See instructions before completing this form.

Part I Automatic 5-Month Extension

1a Enter the form code for the return that this application is for (see below) 0 5

| Application Is For: | Form Code | Application Is For: | Form Code |
|---------------------|-----------|---|-----------|
| Form 1065 | 09 | Form 1041 (estate other than a bankruptcy estate) | 04 |
| Form 8804 | 31 | Form 1041 (trust) | 05 |

Part II Automatic 6-Month Extension

b Enter the form code for the return that this application is for (see below)

| Application Is For: | Form Code | Application Is For: | Form Code |
|------------------------------------|-----------|-----------------------------------|-----------|
| Form 706-GS(D) | 01 | Form 1120-ND (section 4951 taxes) | 20 |
| Form 706-GS(T) | 02 | Form 1120-PC | 21 |
| Form 1041 (bankruptcy estate only) | 03 | Form 1120-POL | 22 |
| Form 1041-N | 06 | Form 1120-REIT | 23 |
| Form 1041-QFT | 07 | Form 1120-RIC | 24 |
| Form 1042 | 08 | Form 1120S | 25 |
| Form 1065-B | 10 | Form 1120-SF | 26 |
| Form 1066 | 11 | Form 3520-A | 27 |
| Form 1120 | 12 | Form 8612 | 28 |
| Form 1120-C | 34 | Form 8613 | 29 |
| Form 1120-F | 15 | Form 8725 | 30 |
| Form 1120-FSC | 16 | Form 8831 | 32 |
| Form 1120-H | 17 | Form 8876 | 33 |
| Form 1120-L | 18 | Form 8924 | 35 |
| Form 1120-ND | 19 | Form 8928 | 36 |

2 If the organization is a foreign corporation that does not have an office or place of business in the United States, check here ☐

3 If the organization is a corporation and is the common parent of a group that intends to file a consolidated return, check here ☐

If checked, attach a schedule, listing the name, address, and Employer Identification Number (EIN) for each member covered by this application.

Part III All Filers Must Complete This Part

4 If the organization is a corporation or partnership that qualifies under Regulations section 1.6081-5, check here ☐

5 a The application is for calendar year 20 11 , or tax year beginning _____, 20 _____, and ending _____, 20 _____

b Short tax year. If this tax year is less than 12 months, check the reason:

☐ Initial return ☐ Final return ☐ Change in accounting period ☐ Consolidated return to be filed

6 Tentative total tax **6** 0

7 Total payments and credits (see instructions) **7** 0

8 Balance due. Subtract line 7 from line 6 (see instructions) **8** 0

Schedule A Charitable Deduction. Do not complete for a simple trust or a pooled income fund.

| | | | |
|---|--|---|--|
| 1 | Amounts paid or permanently set aside for charitable purposes from gross income (see instructions) | 1 | |
| 2 | Tax-exempt income allocable to charitable contributions (see instructions) | 2 | |
| 3 | Subtract line 2 from line 1 | 3 | |
| 4 | Capital gains for the tax year allocated to corpus and paid or permanently set aside for charitable purposes | 4 | |
| 5 | Add lines 3 and 4 | 5 | |
| 6 | Section 1202 exclusion allocable to capital gains paid or permanently set aside for charitable purposes (see instructions) | 6 | |
| 7 | Charitable deduction. Subtract line 6 from line 5. Enter here and on page 1, line 13 | 7 | |

Schedule B Income Distribution Deduction

| | | | |
|----|--|----|--|
| 1 | Adjusted total income (see instructions) | 1 | |
| 2 | Adjusted tax-exempt interest | 2 | |
| 3 | Total net gain from Schedule D (Form 1041), line 15, column (1) (see instructions) | 3 | |
| 4 | Enter amount from Schedule A, line 4 (minus any allocable section 1202 exclusion) | 4 | |
| 5 | Capital gains for the tax year included on Schedule A, line 1 (see instructions) | 5 | |
| 6 | Enter any gain from page 1, line 4, as a negative number. If page 1, line 4, is a loss, enter the loss as a positive number | 6 | |
| 7 | Distributable net income. Combine lines 1 through 6. If zero or less, enter -0- | 7 | |
| 8 | If a complex trust, enter accounting income for the tax year as determined under the governing instrument and applicable local law | 8 | |
| 9 | Income required to be distributed currently | 9 | |
| 10 | Other amounts paid, credited, or otherwise required to be distributed | 10 | |
| 11 | Total distributions. Add lines 9 and 10. If greater than line 8, see instructions | 11 | |
| 12 | Enter the amount of tax-exempt income included on line 11 | 12 | |
| 13 | Tentative income distribution deduction. Subtract line 12 from line 11 | 13 | |
| 14 | Tentative income distribution deduction. Subtract line 2 from line 7. If zero or less, enter -0- | 14 | |
| 15 | Income distribution deduction. Enter the smaller of line 13 or line 14 here and on page 1, line 18 | 15 | |

Schedule G Tax Computation (see instructions)

| | | | | |
|----|---|----|--|----|
| 1 | Tax: a Tax on taxable income (see instructions) | 1a | | 1d |
| | b Tax on lump-sum distributions. Attach Form 4972 | 1b | | |
| | c Alternative minimum tax (from Schedule I (Form 1041), line 56) | 1c | | |
| | d Total. Add lines 1a through 1c | | | |
| 2a | Foreign tax credit. Attach Form 1116 | 2a | | 3 |
| | b General business credit. Attach Form 3800 | 2b | | |
| | c Credit for prior year minimum tax. Attach Form 8801 | 2c | | |
| | d Bond credits. Attach Form 8912 | 2d | | |
| 3 | Total credits. Add lines 2a through 2d | | | |
| 4 | Subtract line 3 from line 1d. If zero or less, enter -0- | | | 4 |
| 5 | Recapture taxes. Check if from: <input type="checkbox"/> Form 4255 <input type="checkbox"/> Form 8611 | | | 5 |
| 6 | Household employment taxes. Attach Schedule H (Form 1040) | | | 6 |
| 7 | Total tax. Add lines 4 through 6. Enter here and on page 1, line 23 | | | 7 |

Other Information

| | Yes | No |
|---|-----|--------------------------|
| 1 Did the estate or trust receive tax-exempt income? If "Yes," attach a computation of the allocation of expenses. Enter the amount of tax-exempt interest income and exempt-interest dividends \$ <u>848</u> | X | |
| 2 Did the estate or trust receive all or any part of the earnings (salary, wages, and other compensation) of any individual by reason of a contract assignment or similar arrangement? | | X |
| 3 At any time during calendar year 2011, did the estate or trust have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country | | X |
| 4 During the tax year, did the estate or trust receive a distribution from, or was it the grantor of, or transferor to, a foreign trust? If "Yes," the estate or trust may have to file Form 3520. See instructions | | X |
| 5 Did the estate or trust receive, or pay, any qualified residence interest on seller-provided financing? If "Yes," see the instructions for required attachment | | X |
| 6 If this is an estate or a complex trust making the section 663(b) election, check here (see instructions) | | <input type="checkbox"/> |
| 7 To make a section 643(e)(3) election, attach Schedule D (Form 1041), and check here (see instructions) | | <input type="checkbox"/> |
| 8 If the decedent's estate has been open for more than 2 years, attach an explanation for the delay in closing the estate, and check here | | <input type="checkbox"/> |
| 9 Are any present or future trust beneficiaries skip persons? See instructions | X | |

ACCOUNT NAME: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

TRUST I.D. NUMBER: [REDACTED]

TRUSTEE R. BRADFORD MALT
ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST
BOSTON, MA 02199

GRANTOR TAX INFORMATION LETTER

GRANTOR:

W. MITT ROMNEY
[REDACTED]
BELMONT, MA 02478

I.D. NUMBER: [REDACTED]

TAX YEAR
BEGINNING 01/01/2011
ENDING 12/31/2011

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

| | |
|--|------------|
| U.S. GOVERNMENT INTEREST | 662,115. |
| (ENTER ON FORM 1040, LINE 8A) | |
| OTHER INTEREST INCOME | 366,535. |
| (ENTER ON FORM 1040, LINE 8A) | |
| FOREIGN INTEREST INCOME | 52,356. |
| (ENTER ON FORM 1040, LINE 8A & FORM 1116) | |
| U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS | |
| QUALIFIED | |
| TOTAL FOR YEAR | 90,461. |
| (ENTER ON FORM 1040, LINE 9A) | |
| ORDINARY DIVIDENDS | |
| QUALIFIED | 1,039,332. |
| (SEE FORM 1040 INSTRUCTIONS) | |
| TOTAL FOR YEAR | 1,454,766. |
| (ENTER ON FORM 1040, LINE 9A) | |
| FOREIGN DIVIDENDS | |
| QUALIFIED | 114,843. |
| (SEE FORM 1040 INSTRUCTIONS) | |
| TOTAL FOR YEAR | 131,309. |
| (ENTER ON SCHEDULE B, PART II, LINE 5 & FORM 1116) | |
| SHORT TERM GAINS OR LOSSES: | |
| PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS | -745,163. |
| (ENTER ON SCHEDULE D, LINE 5, COLUMN F) | |
| OTHER CAPITAL GAIN OR LOSS | -59,331. |
| (ENTER ON SCHEDULE D, PART I, LINE 3) | |
| SECTION 1256 GAIN OR LOSS | -12,952. |
| (SEE SCHEDULE D, LINE 4 INSTRUCTIONS) | |
| LONG TERM GAINS OR LOSSES: | |
| CAPITAL GAIN DISTRIBUTIONS | |
| TOTAL FOR YEAR | 12,851. |

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

(ENTER ON SCHEDULE D, LINE 13, COLUMN F)
 PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS
 TOTAL FOR YEAR 2,625,670.
 (ENTER ON SCHEDULE D, LINE 12, COLUMN F)
 BUSINESS PROPERTY GAIN OR LOSS
 TOTAL FOR YEAR -207,778.
 (ENTER ON FORM 4797, PART I, COLUMN G)
 UNRECAPTURED SECTION 1250 GAIN (PARTNERSHIPS/S CORP) ... 693.
 (ENTER ON LINE 11 OF WORKSHEET FOR SCHED D, LINE 19)
 OTHER CAPITAL GAIN OR LOSS
 TOTAL FOR YEAR 386,313.
 (ENTER ON SCHEDULE D, PART II, LINE 10, COLUMN E)
 SECTION 1256 GAIN OR LOSS -19,427.
 (SEE SCHEDULE D, LINE 11 INSTRUCTIONS)
 ROYALTY INCOME 319.
 (ENTER ON SCHEDULE E, PART I)
 OTHER TAXABLE INCOME 110,007.
 (ENTER ON FORM 1040, LINE 21)
 RENT/ROYALTY INCOME FROM ACTIVE/PASSIVE ACTIVITIES -156,095.
 (ENTER ON SCHEDULE E, PART I)
 PARTNERSHIP INCOME FROM ACTIVE/PASSIVE ACTIVITIES -664,436.
 (ENTER ON SCHEDULE E, PART II)

D E D U C T I O N S

INVESTMENT INTEREST EXPENSE 15,938.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 CHARITABLE DEDUCTION 36.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 OTHER DEDUCTIONS SUBJECT TO 2% AGI 383,789.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)

M I S C E L L A N E O U S I N F O R M A T I O N

TAX-EXEMPT INTEREST 848.
 (ENTER ON FORM 1040, LINE 8B)
 (NO ALLOCATION AGAINST FEES OR COMMISSIONS
 HAS BEEN MADE WITH YOUR TAX-EXEMPT INCOME)
 NONTAXABLE DIVIDENDS 118.
 (FOR INFORMATIONAL PURPOSES ONLY)

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

(ENTER THE FOLLOWING ON FORM 1116 OR SCH. A IF APPLICABLE)

| <u>COUNTRY</u> | <u>FOREIGN INCOME</u> | <u>EXPENSES</u> | <u>TAXES</u> | <u>DATE PAID</u> |
|----------------|-----------------------|-----------------|--------------|------------------|
| VARIOUS | 1,624,371. | 495,954. | 26,884. | 12/31/2011 |
| VARIOUS | -34,379. | 3,491. | | 12/31/2011 |

O T H E R I N F O R M A T I O N

FOREIGN INFORMATION:

LINE 16B: \$10,212,083

LINE 16C: \$7,501,543

LINE 16G: \$256,767

LINE 16H: \$5,903,064

FOREIGN QUALIFIED DIVIDENDS: \$934,257

COLLECTIBLES (28%) GAIN/(LOSS): \$105

SECTION 1250 GAIN/(LOSS): \$693

SECTION 1231 15% GAIN/(LOSS): \$(208,461)

SECTION 1231 25% GAIN/(LOSS): \$683

DOMESTIC PRODUCTION ACTIVITIES INFORMATION:

GROSS RECEIPTS FROM DPGR: \$990

GROSS RECEIPTS FROM ALL SOURCES: \$116,667

COGS ALLOCABLE TO DPGR: \$535

COGS FROM ALL SOURCES: \$571

EXPENSES ALLOCABLE TO DPGR: \$587

EXPENSES ALLOCABLE TO NON-DPGR: \$88,162

EXPENSES NOT DIRECTLY ALLOCABLE: \$68

W-2 WAGES: \$138

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

INTEREST EXPENSE: \$24,836

LINE 15J - WORK OPPORTUNITY CREDIT: \$57

LINE 15M - CREDIT FOR INCREASING RESEARCH: \$2

LINE 15N - CREDIT FOR EMPLOYER TAXES PAID: \$302

AMT ITEMS:

LINE 17A: (\$8,011)

LINE 17B: \$(4,883)

LINE 17D: \$577

LINE 17E: \$1,074

LINE 17F: \$36

TAX-EXEMPT INCOME AND NONDEDUCTIBLE EXPENSES:

LINE 18B: \$5

LINE 18C: \$687

SECTION 1291 TAX FROM FORM 8621: \$4

Report the amounts listed above on your tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

SCHEDULE E
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Name(s) shown on return

Supplemental Income and Loss

(From rental real estate, royalties, partnerships,
S corporations, estates, trusts, REMICs, etc.)

▶ Attach to Form 1040, 1040NR, or Form 1041. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Your social security number

A Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions)

B If "Yes," did you or will you file all required Forms 1099?

Yes ☐ No ☐
Yes ☐ No ☐

Part I **Income or Loss From Rental Real Estate and Royalties** **Note.** If you are in the business of renting personal property, use Schedule C or C-EZ (see instructions). If you are an individual, report farm rental income or loss from Form 4835 on page 2, line 40.

Caution. For each rental property listed on line 1, check the box in the last column only if you owned that property as a member of a qualified joint venture (QJV) reporting income not subject to self-employment tax.

| 1 | Physical address of each property-street, city, state, zip | Type-from list below | 2 For each rental real estate property listed, report the number of days rented at fair rental value and days with personal use. See instructions. | Fair Rental Days | Personal Use Days | QJV |
|---|--|----------------------|--|------------------|-------------------|-----|
| A | | | A | N/A | | |
| B | | | B | | | |
| C | SEE ATTACHED STMT(S) | | C | | | |

Type of Property:

- 1 Single Family Residence 3 Vacation/Short-Term Rental 5 Land 7 Self-Rental
2 Multi-Family Residence 4 Commercial 6 Royalties 8 Other (describe)

| Income: | | Properties | | |
|------------------|--|------------|-----|------|
| | | A | B | C |
| 3a | Merchant card and third party payments. For 2011, enter -0- | 3a | | |
| b | Payments not reported to you on line 3a | 3b | | |
| 4 | Total not including amounts on line 3a that are not income (see instructions) | 4 | | |
| Expenses: | | | | |
| 5 | Advertising | 5 | | |
| 6 | Auto and travel (see instructions) | 6 | | |
| 7 | Cleaning and maintenance | 7 | | |
| 8 | Commissions | 8 | | |
| 9 | Insurance | 9 | | |
| 10 | Legal and other professional fees | 10 | | |
| 11 | Management fees | 11 | | |
| 12 | Mortgage interest paid to banks, etc. (see instructions) | 12 | | |
| 13 | Other interest | 13 | | |
| 14 | Repairs | 14 | | |
| 15 | Supplies | 15 | | |
| 16 | Taxes | 16 | | |
| 17 | Utilities | 17 | | |
| 18 | Depreciation expense or depletion | 18 | | |
| 19 | Other (list) ▶ | 19 | | |
| 20 | Total expenses. Add lines 5 through 19 | 20 | | |
| 21 | Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file Form 6198 | 21 | | |
| 22 | Deductible rental real estate loss after limitation, if any, on Form 8582 (see instructions) | 22 | () | () |
| 23a | Total of all amounts reported on line 3a for all rental properties | 23a | | |
| b | Total of all amounts reported on line 3a for all royalty properties | 23b | | |
| c | Total of all amounts reported on line 4 for all rental properties | 23c | | |
| d | Total of all amounts reported on line 4 for all royalty properties | 23d | | |
| e | Total of all amounts reported on line 12 for all properties | 23e | | |
| f | Total of all amounts reported on line 18 for all properties | 23f | | |
| g | Total of all amounts reported on line 20 for all properties | 23g | | |
| 24 | Income. Add positive amounts shown on line 21. Do not include any losses | 24 | | 319. |
| 25 | Losses. Add royalty losses from line 21 and rental real estate losses from line 22. Enter total losses here. | 25 | () | |
| 26 | Total rental real estate and royalty income or (loss). Combine lines 24 and 25. Enter the result here. If Parts II, III, IV, and line 40 on page 2 do not apply to you, also enter this amount on Form 1040, line 17, or Form 1040NR, line 18. Otherwise, include this amount in the total on line 41 on page 2 | 26 | | 319. |

For Paperwork Reduction Act Notice, see your tax return instructions.

Schedule E (Form 1040) 2011

Name(s) shown on return. Do not enter name and social security number if shown on other side.

Your social security number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.**Part II Income or Loss From Partnerships and S Corporations** **Note.** If you report a loss from an at-risk activity for which any amount is not at risk, you must check the box in column (e) on line 28 and attach Form 6198. See instructions.

- 27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section. ☐ Yes ☐ No

| 28 | (a) Name | (b) Enter P for partnership; S for S corporation | (c) Check if foreign partnership | (d) Employer identification number | (e) Check if any amount is not at risk |
|----|--------------|--|----------------------------------|------------------------------------|--|
| A | | | | | |
| B | ATTACHMENT 4 | | | | |
| C | | | | | |
| D | | | | | |

| Passive Income and Loss | | Nonpassive Income and Loss | |
|---|--|---------------------------------------|--|
| (f) Passive loss allowed (attach Form 8582 if required) | (g) Passive income from Schedule K-1 | (h) Nonpassive loss from Schedule K-1 | (i) Section 179 expense deduction from Form 4562 |
| A | | | |
| B | | | |
| C | | | |
| D | | | |
| 29a Totals | 484. | | |
| b Totals | -293,352. | -527,663. | |
| 30 | Add columns (g) and (j) of line 29a | | 484. |
| 31 | Add columns (f), (h), and (i) of line 29b | | (821,015.) |
| 32 | Total partnership and S corporation income or (loss). Combine lines 30 and 31. Enter the result here and include in the total on line 41 below | | -820,531. |

Part III Income or Loss From Estates and Trusts

| 33 | (a) Name | (b) Employer identification number |
|----|----------|------------------------------------|
| A | | |
| B | | |

| Passive Income and Loss | | Nonpassive Income and Loss | |
|--|---|---|------------------------------------|
| (c) Passive deduction or loss allowed (attach Form 8582 if required) | (d) Passive income from Schedule K-1 | (e) Deduction or loss from Schedule K-1 | (f) Other income from Schedule K-1 |
| A | | | |
| B | | | |
| 34a Totals | | | |
| b Totals | | | |
| 35 | Add columns (d) and (f) of line 34a | | |
| 36 | Add columns (c) and (e) of line 34b | | () |
| 37 | Total estate and trust income or (loss). Combine lines 35 and 36. Enter the result here and include in the total on line 41 below | | |

Part IV Income or Loss From Real Estate Mortgage Investment Conduits (REMICs) - Residual Holder

| 38 | (a) Name | (b) Employer identification number | (c) Excess inclusion from Schedules Q, line 2c (see instructions) | (d) Taxable income (net loss) from Schedules Q, line 1b | (e) Income from Schedules Q, line 3b |
|----|---|------------------------------------|---|---|--------------------------------------|
| 39 | Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below | | | | |

Part V Summary

| | | | |
|----|---|----|-----------|
| 40 | Net farm rental income or (loss) from Form 4835. Also, complete line 42 below | 40 | |
| 41 | Total income or (loss). Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18 | 41 | -820,212. |
| 42 | Reconciliation of farming and fishing income. Enter your gross farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions) | 42 | |
| 43 | Reconciliation for real estate professionals. If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules | 43 | |

| | | | | | | | | | |
|---|------------------------------|-------------------|---------------|------------|----------------------------|-----------------------------------|------------------|-------------------|--------------------------------|
| Taxpayer's Name THE ANN AND MITT ROMNEY 1995 FAMILY TRUST | | | | | | Identifying Number <div></div> | | | |
| DESCRIPTION OF PROPERTY SANKATY COPS (OTHER) <div></div> | | | | | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS | QJV |
| <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year? | | | | | | | | | |
| ROYALTY INCOME | | | | | | | 18. | | |
| OTHER INCOME: | | | | | | | | | |
| | | | | | | | | | |
| TOTAL GROSS INCOME | | | | | | | 18. | | |
| OTHER EXPENSES: | | | | | | | | | |
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| DEPRECIATION (SHOWN BELOW) | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| AMORTIZATION | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| DEPLETION | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| TOTAL EXPENSES | | | | | | | | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | | | | | 18. | | |
| Less Amount to | | | | | | | | | |
| Rent or Royalty | | | | | | | | | |
| Depreciation | | | | | | | | | |
| Depletion | | | | | | | | | |
| Investment Interest Expense | | | | | | | | | |
| Other Expenses | | | | | | | | | |
| Net Income (Loss) to Others | | | | | | | | | |
| Net Rent or Royalty Income (Loss) | | | | | | | 18. | | |
| Deductible Rental Loss (if Applicable) | | | | | | | | | |
| SCHEDULE FOR DEPRECIATION CLAIMED | | | | | | | | | |
| (a) Description of property | (b) Cost or unadjusted basis | (c) Date acquired | (d) ACRS des. | (e) Bus. % | (f) Basis for depreciation | (g) Depreciation in prior years | (h) Method | (i) Life or rate | (j) Depreciation for this year |
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| Totals | | | | | | | | | |

RENT AND ROYALTY INCOME

| | | | | | | | | | |
|---|------------------------------|-------------------|---------------|------------|----------------------------|-----------------------------------|------------------|-------------------|--------------------------------|
| Taxpayer's Name THE ANN AND MITT ROMNEY 1995 FAMILY TRUST | | | | | | Identifying Number <div></div> | | | |
| DESCRIPTION OF PROPERTY PROSPECT HARBOR INV <div></div> | | | | | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS | QJV |
| <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year? | | | | | | | | | |
| ROYALTY INCOME | | | | | | | 63. | | |
| OTHER INCOME: | | | | | | | | | |
| | | | | | | | | | |
| TOTAL GROSS INCOME | | | | | | | 63. | | |
| OTHER EXPENSES: | | | | | | | | | |
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| | | | | | | | | | |
| DEPRECIATION (SHOWN BELOW) | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| AMORTIZATION | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| DEPLETION | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| TOTAL EXPENSES | | | | | | | | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | | | | | 63. | | |
| Less Amount to | | | | | | | | | |
| Rent or Royalty | | | | | | | | | |
| Depreciation | | | | | | | | | |
| Depletion | | | | | | | | | |
| Investment Interest Expense | | | | | | | | | |
| Other Expenses | | | | | | | | | |
| Net Income (Loss) to Others | | | | | | | | | |
| Net Rent or Royalty Income (Loss) | | | | | | | | | |
| Deductible Rental Loss (if Applicable) | | | | | | | | | |
| SCHEDULE FOR DEPRECIATION CLAIMED | | | | | | | | | |
| (a) Description of property | (b) Cost or unadjusted basis | (c) Date acquired | (d) ACRS des. | (e) Bus. % | (f) Basis for depreciation | (g) Depreciation in prior years | (h) Method | (i) Life or rate | (j) Depreciation for this year |
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| Totals | | | | | | | | | |

RENT AND ROYALTY INCOME

| | | | | | |
|---|-----------------------------|--|------------------|--------------------|-----|
| Taxpayer's Name | | THE ANN AND MITT ROMNEY 1995 FAMILY TRUST | | Identifying Number | |
| DESCRIPTION OF PROPERTY | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS | QJV |
| BC PTRS IX | | | | | |
| <input checked="" type="checkbox"/> Yes | <input type="checkbox"/> No | Did you actively participate in the operation of the activity during the tax year? | | | |

| | | |
|-------------------------------------|--|-----|
| ROYALTY INCOME | | 23. |
| OTHER INCOME: | | |
| TOTAL GROSS INCOME | | 23. |
| OTHER EXPENSES: | | |
| DEPRECIATION (SHOWN BELOW) | | |
| LESS: Beneficiary's Portion | | |
| AMORTIZATION | | |
| LESS: Beneficiary's Portion | | |
| DEPLETION | | |
| LESS: Beneficiary's Portion | | |
| TOTAL EXPENSES | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | 23. |

Less Amount to

| | |
|-----------------------------|--|
| Rent or Royalty | |
| Depreciation | |
| Depletion | |
| Investment Interest Expense | |
| Other Expenses | |
| Net Income (Loss) to Others | |

| | |
|-----------------------------------|-----|
| Net Rent or Royalty Income (Loss) | 23. |
|-----------------------------------|-----|

Deductible Rental Loss (if Applicable) 25.

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

RENT AND ROYALTY INCOME

| | | | | | | | |
|-------------------------|--|---|--|--------------------|------------------|-------------------|-----|
| Taxpayer's Name | | THE ANN AND MITT ROMNEY 1995 FAMILY TRUST | | Identifying Number | | [REDACTED] | |
| DESCRIPTION OF PROPERTY | | | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS | QJV |

BCIP II-D

| | | | | |
|-------------------------------------|-----|--------------------------|----|--|
| <input checked="" type="checkbox"/> | Yes | <input type="checkbox"/> | No | Did you actively participate in the operation of the activity during the tax year? |
|-------------------------------------|-----|--------------------------|----|--|

ROYALTY INCOME

OTHER INCOME:

16.

TOTAL GROSS INCOME

16.

OTHER EXPENSES:

DEPRECIATION (SHOWN BELOW)

LESS: Beneficiary's Portion

AMORTIZATION

LESS: Beneficiary's Portion

DEPLETION

LESS: Beneficiary's Portion

TOTAL EXPENSES**TOTAL RENT OR ROYALTY INCOME (LOSS)**

16.

Less Amount to

Rent or Royalty

Depreciation

Depletion

Investment Interest Expense

Other Expenses

Net Income (Loss) to Others

Net Rent or Royalty Income (Loss)

16.

Deductible Rental Loss (if Applicable)

SCHEDULE FOR DEPRECIATION CLAIMED

[illegible]

| | | | |
|-----------------|---|--------------------|------------|
| Taxpayer's Name | THE ANN AND MITT ROMNEY 1995 FAMILY TRUST | Identifying Number | [REDACTED] |
|-----------------|---|--------------------|------------|

| | | | |
|-----------------------------|--|--|--|
| GS HEDGE FUND PARTNERS, LLC | | | |
|-----------------------------|--|--|--|

| | | |
|----------------|------|--|
| ROYALTY INCOME | 133. | |
|----------------|------|--|

| | |
|------------------------------|-----|
| TOTAL GROSS INCOME | 133 |
|------------------------------|-----|

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[illegible]

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|----------------------------|--|--|
| DEPRECIATION (SHOWN BELOW) | | |
|----------------------------|--|--|

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|-----------------------------|--|--|
| LESS: Beneficiary's Portion | | |
|-----------------------------|--|--|

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|--------------|--|--|
| AMORTIZATION | | |
|--------------|--|--|

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| LESS: Beneficiary's Portion | | |
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| DEPLETION | | |
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|---------------------------------------|--|--|
| LESS: Beneficiary's Portion | | |
|---------------------------------------|--|--|

| | |
|-------------------------------------|--|
| TOTAL EXPENSES | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | |

| | |
|---|------|
| TOTAL RENT OR ROYALTY INCOME (LOSS) | 133. |
| Less Amount to | |

Less Amount to
Rent or Royalty

Depreciation

Depreciation
Depletion

Investment Interest Expense _____

Other Expenses

Net Income (Loss) to Others

| | |
|---|------|
| Net Rent or Royalty Income (Loss) | 133. |
|---|------|

Deductible Rental Loss (if Applicable)

SCHEDULE FOR DEPRECIATION CLAIMED

[illegible]

| (a) Description of property | (b) Cost or unadjusted basis | (c) Date acquired | (d) ACRS des. | (e) Bus. % | (f) Basis for depreciation | (g) Depreciation in prior years | (h) Method | (i) Life or rate | (j) Depreciation for this year |
|-----------------------------|---------------------------------|----------------------|---------------------|------------------|-------------------------------|---------------------------------------|---------------|------------------------|-----------------------------------|
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| Totals | | | | | | | | | |

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|-----------------|---|--------------------|--|
| Taxpayer's Name | THE ANN AND MITT ROMNEY 1995 FAMILY TRUST | Identifying Number | |
|-----------------|---|--------------------|--|

| | | | |
|-----|-------------------------------------|----|--|
| Yes | <input checked="" type="checkbox"/> | No | Did you actively participate in the operation of the activity during the tax year? |
|-----|-------------------------------------|----|--|

| | |
|---------------|--|
| OTHER INCOME: | |
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| | | |
|-----------------|--|--|
| OTHER EXPENSES: | | |
|-----------------|--|--|

[illegible]

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| LESS: Beneficiary's Portion | | |
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| LESS: Beneficiary's Portion | | |
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| LESS: Beneficiary's Portion | | |
|---------------------------------------|--|--|

| | |
|---|----|
| TOTAL RENT OR ROYALTY INCOME (LOSS) | 3. |
|---|----|

Rent or Royalty _____

Depreciation

Depletion

Investment Interest Expense _____

Other Expenses

Net Income (Loss) to Others

Net Rent or Royalty Income (Loss) 3.

SCHEDULE E FOR DEPRECIATION CLAIMED

[illegible]

RENT AND ROYALTY INCOME

| Taxpayer's Name | | Identifying Number | |
|---|--|--------------------|------------------|
| DESCRIPTION OF PROPERTY | | TYPE | FAIR RENTAL DAYS |
| | | PERSONAL USE DAYS | QJV |
| THE ANN AND MITT ROMNEY 1995 FAMILY TRUST | | | |
| GS PROPRIETARY ACCESS FUND | | | |
| <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year? | | | |
| ROYALTY INCOME | | | 68. |
| OTHER INCOME: | | | |
| TOTAL GROSS INCOME | | | 68. |
| OTHER EXPENSES: | | | |
| DEDUCTION - ROYALTY INCOME | | | 5. |
| DEPRECIATION (SHOWN BELOW) | | | |
| LESS: Beneficiary's Portion | | | |
| AMORTIZATION | | | |
| LESS: Beneficiary's Portion | | | |
| DEPLETION | | | |
| LESS: Beneficiary's Portion | | | |
| TOTAL EXPENSES | | | 5. |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | 63. |

Less Amount to

| | |
|---|-------|
| Rent or Royalty | _____ |
| Depreciation | _____ |
| Depletion | _____ |
| Investment Interest Expense | _____ |
| Other Expenses | _____ |
| Net Income (Loss) to Others | _____ |
| Net Rent or Royalty Income (Loss) | _____ |
| Deductible Rental Loss (if Applicable) | _____ |

SCHEDULE FOR DEPRECIATION CLAIMED

| (a) Description of property | (b) Cost or unadjusted basis | (c) Date acquired | (d) ACRS des. | (e) Bus. % | (f) Basis for depreciation | (g) Depreciation in prior years | (h) Method | (i) Life or rate | (j) Depreciation for this year |
|-----------------------------|---------------------------------|----------------------|---------------------|------------------|-------------------------------|---------------------------------------|---------------|------------------------|-----------------------------------|
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| Totals | | | | | | | | | |

RENT AND ROYALTY INCOME

| | | | | | | | | | |
|--|------------------------------|-------------------|---------------|------------|----------------------------|---------------------------------|-------------------|------------------|--------------------------------|
| Taxpayer's Name | | | | | | Identifying Number | | | |
| THE ANN AND MITT ROMNEY 1995 FAMILY TRUST | | | | | | | | | |
| DESCRIPTION OF PROPERTY | | | | | TYPE | FAIR RENTAL DAYS | PERSONAL USE DAYS | QJV | |
| GS HEDGE FUND PARTNERS LLC | | | | | | | | | |
| <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No Did you actively participate in the operation of the activity during the tax year? | | | | | | | | | |
| ROYALTY HAVING NO DEPLETION | | | | | | | | | |
| OTHER INCOME: | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| TOTAL GROSS INCOME | | | | | | | | | |
| OTHER EXPENSES: | | | | | | | | | |
| ROYALTY DEDUCTIONS | | | | | | | | | |
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| DEPRECIATION (SHOWN BELOW) | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| AMORTIZATION | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| DEPLETION | | | | | | | | | |
| LESS: Beneficiary's Portion | | | | | | | | | |
| TOTAL EXPENSES | | | | | | | | | |
| TOTAL RENT OR ROYALTY INCOME (LOSS) | | | | | | | | | |
| Less Amount to | | | | | | | | | |
| Rent or Royalty | | | | | | | | | |
| Depreciation | | | | | | | | | |
| Depletion | | | | | | | | | |
| Investment Interest Expense | | | | | | | | | |
| Other Expenses | | | | | | | | | |
| Net Income (Loss) to Others | | | | | | | | | |
| Net Rent or Royalty Income (Loss) | | | | | | | | | |
| Deductible Rental Loss (if Applicable) | | | | | | | | | |
| SCHEDULE FOR DEPRECIATION CLAIMED | | | | | | | | | |
| (a) Description of property | (b) Cost or unadjusted basis | (c) Date acquired | (d) ACRS des. | (e) Bus. % | (f) Basis for depreciation | (g) Depreciation in prior years | (h) Method | (i) Life or rate | (j) Depreciation for this year |
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| Totals | | | | | | | | | |

Sales of Business Property
(Also Involuntary Conversions and Recapture Amounts
Under Sections 179 and 280F(b)(2))

▶ Attach to your tax return. ▶ See separate instructions.

Name(s) shown on return

Identifying number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

1 Enter the gross proceeds from sales or exchanges reported to you for 2011 on Form(s) 1099-B or 1099-S (or substitute statement) that you are including on line 2, 10, or 20 (see instructions).

1

Part I Sales or Exchanges of Property Used in a Trade or Business and Involuntary Conversions From Other Than Casualty or Theft - Most Property Held More Than 1 Year (see instructions)

| 2 | (a) Description of property | (b) Date acquired (mo., day, yr.) | (c) Date sold (mo., day, yr.) | (d) Gross sales price | (e) Depreciation allowed or allowable since acquisition | (f) Cost or other basis, plus improvements and expense of sale | (g) Gain or (loss) Subtract (f) from the sum of (d) and (e) |
|---|-----------------------------|-----------------------------------|-------------------------------|-----------------------|---|--|---|
| | ATTACHMENT 5 | | | | | | -207,778. |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

| | | |
|---|--|---|
| 3 | Gain, if any, from Form 4684, line 39 | 3 |
| 4 | Section 1231 gain from installment sales from Form 6252, line 26 or 37 | 4 |
| 5 | Section 1231 gain or (loss) from like-kind exchanges from Form 8824 | 5 |
| 6 | Gain, if any, from line 32, from other than casualty or theft | 6 |
| 7 | Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows: | 7 |

-207,778.

Partnerships (except electing large partnerships) and S corporations. Report the gain or (loss) following the instructions for Form 1065, Schedule K, line 10, or Form 1120S, Schedule K, line 9. Skip lines 8, 9, 11, and 12 below.

Individuals, partners, S corporation shareholders, and all others. If line 7 is zero or a loss, enter the amount from line 7 on line 11 below and skip lines 8 and 9. If line 7 is a gain and you did not have any prior year section 1231 losses, or they were recaptured in an earlier year, enter the gain from line 7 as a long-term capital gain on the Schedule D filed with your return and skip lines 8, 9, 11, and 12 below.

| | | |
|---|--|---|
| 8 | Nonrecaptured net section 1231 losses from prior years (see instructions) | 8 |
| 9 | Subtract line 8 from line 7. If zero or less, enter -0-. If line 9 is zero, enter the gain from line 7 on line 12 below. If line 9 is more than zero, enter the amount from line 8 on line 12 below and enter the gain from line 9 as a long-term capital gain on the Schedule D filed with your return (see instructions) | 9 |

Part II Ordinary Gains and Losses (see instructions)

10 Ordinary gains and losses not included on lines 11 through 16 (include property held 1 year or less):

| | | | | | |
|--|--|--|--|--|--|
| | | | | | |
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|----|--|----|-------------|
| 11 | Loss, if any, from line 7 | 11 | (207,778) |
| 12 | Gain, if any, from line 7 or amount from line 8, if applicable | 12 | |
| 13 | Gain, if any, from line 31 | 13 | |
| 14 | Net gain or (loss) from Form 4684, lines 31 and 38a | 14 | |
| 15 | Ordinary gain from installment sales from Form 6252, line 25 or 36 | 15 | |
| 16 | Ordinary gain or (loss) from like-kind exchanges from Form 8824 | 16 | |
| 17 | Combine lines 10 through 16 | 17 | -207,778. |

18 For all except individual returns, enter the amount from line 17 on the appropriate line of your return and skip lines a and b below. For individual returns, complete lines a and b below:

a If the loss on line 11 includes a loss from Form 4684, line 35, column (b)(ii), enter that part of the loss here. Enter the part of the loss from income-producing property on Schedule A (Form 1040), line 28, and the part of the loss from property used as an employee on Schedule A (Form 1040), line 23. Identify as from "Form 4797, line 18a." See instructions

18a

b Redetermine the gain or (loss) on line 17 excluding the loss, if any, on line 18a. Enter here and on Form 1040, line 14

18b

For Paperwork Reduction Act Notice, see separate instructions.

Form **4797** (2011)

Part III Gain From Disposition of Property Under Sections 1245, 1250, 1252, 1254, and 1255
(see instructions)

| 19 (a) Description of section 1245, 1250, 1252, 1254, or 1255 property: | | (b) Date acquired (mo., day, yr.) | (c) Date sold (mo., day, yr.) |
|---|--|--------------------------------------|----------------------------------|
| A | | | |
| B | | | |
| C | | | |
| D | | | |

| These columns relate to the properties on lines 19A through 19D. ▶ | | Property A | Property B | Property C | Property D |
|---|---|------------|------------|------------|------------|
| 20 | Gross sales price (Note: See line 1 before completing.) | 20 | | | |
| 21 | Cost or other basis plus expense of sale | 21 | | | |
| 22 | Depreciation (or depletion) allowed or allowable | 22 | | | |
| 23 | Adjusted basis. Subtract line 22 from line 21 | 23 | | | |
| 24 | Total gain. Subtract line 23 from line 20 | 24 | | | |
| 25 If section 1245 property: | | | | | |
| a | Depreciation allowed or allowable from line 22 | 25a | | | |
| b | Enter the smaller of line 24 or 25a | 25b | | | |
| 26 If section 1250 property: If straight line depreciation was used, enter -0- on line 26g, except for a corporation subject to section 291. | | | | | |
| a | Additional depreciation after 1975 (see instructions). | 26a | | | |
| b | Applicable percentage multiplied by the smaller of line 24 or line 26a (see instructions). | 26b | | | |
| c | Subtract line 26a from line 24. If residential rental property or line 24 is not more than line 26a, skip lines 26d and 26e. | 26c | | | |
| d | Additional depreciation after 1969 and before 1976. | 26d | | | |
| e | Enter the smaller of line 26c or 26d | 26e | | | |
| f | Section 291 amount (corporations only). | 26f | | | |
| g | Add lines 26b, 26e, and 26f | 26g | | | |
| 27 If section 1252 property: Skip this section if you did not dispose of farmland or if this form is being completed for a partnership (other than an electing large partnership). | | | | | |
| a | Soil, water, and land clearing expenses | 27a | | | |
| b | Line 27a multiplied by applicable percentage (see instructions). | 27b | | | |
| c | Enter the smaller of line 24 or 27b | 27c | | | |
| 28 If section 1254 property: | | | | | |
| a | Intangible drilling and development costs, expenditures for development of mines and other natural deposits, mining exploration costs, and depletion (see instructions) | 28a | | | |
| b | Enter the smaller of line 24 or 28a | 28b | | | |
| 29 If section 1255 property: | | | | | |
| a | Applicable percentage of payments excluded from income under section 126 (see instructions). | 29a | | | |
| b | Enter the smaller of line 24 or 29a (see instructions). | 29b | | | |
| Summary of Part III Gains. Complete property columns A through D through line 29b before going to line 30. | | | | | |
| 30 | Total gains for all properties. Add property columns A through D, line 24 | 30 | | | |
| 31 | Add property columns A through D, lines 25b, 26g, 27c, 28b, and 29b. Enter here and on line 13 | 31 | | | |
| 32 | Subtract line 31 from line 30. Enter the portion from casualty or theft on Form 4684, line 33. Enter the portion from other than casualty or theft on Form 4797, line 6 | 32 | | | |

Part IV Recapture Amounts Under Sections 179 and 280F(b)(2) When Business Use Drops to 50% or Less
(see instructions)

| | (a) Section 179 | (b) Section 280F(b)(2) |
|----|---|------------------------|
| 33 | Section 179 expense deduction or depreciation allowable in prior years | 33 |
| 34 | Recomputed depreciation (see instructions) | 34 |
| 35 | Recapture amount. Subtract line 34 from line 33. See the instructions for where to report | 35 |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

► See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) ALPSTAR CLO 2 P.L.C. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| DUBLIN 1, IRELAND | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 0 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

ALPSTAR CLO 2 P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| ===== | | | |
|---------------------------|------------|------------|--------|
| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
| ----- | | | |
| ALPSTAR CLO 2 P.L.C. SALE | 11/23/2010 | 02/24/2011 | 0. |
| | | TOTAL | 0. |
| | | | ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|----------------------|--|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Alpstar CLO 2 P.L.C. | | | | | 8621 | 8621 |
| Holding Period | | 11/23/2010 | 2/24/2011 | | PT IV 11c | PT IV 11f |
| | | 39.00 | 55.00 | 94 | | |
| Line 10F | | | | | | |
| 0 | | 2010 | 0.00 | | 0 | 0 |
| | | 2011 | 0.00 | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (if a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 1) | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 8 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 7 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| BRYANT PARK CDO LTD SALE | 12/14/2010 | 05/03/2011 | 8. |
| | | TOTAL | 8. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------------------|--|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Bryant Park CDO LTD. (Lot 1) | | | | | | |
| Holding Period | | 12/14/2010 | 5/3/2011 | | 8621 | 8621 |
| | | 18.00 | 123.00 | | | |
| Line 10F | | | | 141 | PT IV 11c | PT IV 11f |
| 8 | | 2010 | 1.02 | | 0 | 0 |
| | | 2011 | 6.98 | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

► See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 2) | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 0 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| ----- | | | |
| BRYANT PARK CDO LTD SALE | 12/14/2010 | 05/03/2011 | 0. |
| | | TOTAL | 0. |
| | | | ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | | | 35% | 4% |
|------------------------------|------|---------------------|----------|-------|-----------|-----------|----|
| Bryant Park CDO LTD. (Lot 2) | | 2010 | 2011 | Total | TAX | INTEREST | |
| Holding Period | | 12/14/2010 | 5/3/2011 | Days | 8621 | 8621 | |
| | | 18.00 | 123.00 | | | | |
| Line 10F | | | | 141 | PT IV 11c | PT IV 11f | |
| 0 | 2010 | 0.00 | | | 0 | 0 | |
| | 2011 | 0.00 | | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder | Identifying number (see instructions) |
| THE ANN & MITT ROMNEY 1995 FAMILY TRUST | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) | Shareholder tax year: calendar year 20 <u>11</u> or other tax year |
| ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country | |
| BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) | Employer identification number (if any) |
| BRYANT PARK CDO LTD. (LOT 3) | N/A |
| Address (Enter number, street, city or town, and country.) | Tax year of company or fund: calendar year 20 <u>11</u> or other |
| P.O. BOX 908GT, WALKER HOUSE, MARY STREET | tax year beginning , 20 and |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|----|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 7 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 2 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 2 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 3)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|------------------------------|------------|-------|--------|
| BRYANT PARK CDO LTD. (LOT 3) | 12/14/2010 | | 2. |
| | | TOTAL | 2. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS STILL HELD | | Total Days | 35% | 4% |
|------------------------------|------|--------------------|--------------------|---------------|-------------|------------------|
| | | 2010 12/14/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| Bryant Park CDO LTD. (Lot 3) | | 18.00 | 365.00 | 383 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 2 | 2010 | 0.09 | | | 0 | 0 |
| | 2011 | 1.91 | | | | |

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 4) | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c | |
| 3a Add lines 1c and 2c | | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 4)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|------------------------------|------------|-------|--------|
| BRYANT PARK CDO LTD. (LOT 4) | 12/14/2010 | | 0. |
| | | TOTAL | 0. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS STILL HELD | | Total Days | 35% | 4% |
|------------------------------|------|------------------|------------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Bryant Park CDO LTD. (Lot 4) | | 12/14/2010 | 12/31/2011 | | 8621 | 8621 |
| Holding Period | | 18.00 | 365.00 | | PT IV 11c | PT IV 11f |
| Line 10E | | | | 383 | | |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLO I BV | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 5 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO I BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|----------------|------------|-------|--------|
| CAIRN CLO I BV | 09/16/2010 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under \$1291

| Cairn CLO I BV | | PFICS STILL HELD | | Total Days | 35% 4% | |
|----------------|------|-------------------|--------------------|---------------|-----------|-----------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | TAX | INTEREST |
| Holding Period | | 107.00 | 365.00 | | 8621 | 8621 |
| Line 10E | | | | 472 | PT IV 11c | PT IV 11f |
| 1 | 2010 | 0.23 | | | 0 | 0 |
| | 2011 | 0.77 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLO II BV | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|--|--|-----------|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a | Add lines 1c and 2c | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d | Add lines 3b and 3c | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Form **8621** (Rev. 12-2011)

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 2 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

CAIRN CLO II BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------|------------|-------|--------|
| CAIRN CLO II BV | 09/16/2010 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cairn CLO II BV | | PFICS STILL HELD | | Total Days | 35% | 4% |
|-----------------|------|-------------------|--------------------|---------------|-------------|------------------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| Holding Period | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 1 | 2010 | 0.23 | | | 0 | 0 |
| | 2011 | 0.77 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

CONTEGO CLO I B.V.

Address (Enter number, street, city or town, and country.)

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other
tax year beginning , 20 and
ending , 20**Part I Elections (See instructions.)**

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 7 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 4 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 1 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 1 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====

CONTEGO CLO I B.V.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-------------------------|------------|------------|--------|
| CONTEGO CLO I B.V. SALE | 09/16/2010 | 05/13/2011 | 7. |
| | | TOTAL | 7. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Contego CLO I BV | | PFICS SOLD/DISPOSED | | Total Days | 35% 4% | |
|------------------|--|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 9/16/2010 | 5/13/2011 | | 8621 | 8621 |
| | | 107.00 | 133.00 | 240 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 7 | | 2010 | 3.12 | | 1 | 0 |
| | | 2011 | 3.88 | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CORDATUS CLO I P.L.C. | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| DUBLIN 1, IRELAND | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 6 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 2 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 2 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CORDATUS CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------------|------------|-------|--------|
| CORDATUS CLO I P.L.C. | 09/16/2010 | | 2. |
| | | TOTAL | 2. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Cordatus CLO I P.L.C. | | PFICS STILL HELD | | Total Days | 35% | 4% |
|-----------------------|--|------------------|------------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 9/16/2010 | 12/31/2011 | | 8621 | 8621 |
| | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 2 | | 2010 | 0.45 | | 0 | 0 |
| | | 2011 | 1.55 | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | |
|---|---|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EGRET FUNDING CLO I P.L.C. Address (Enter number, street, city or town, and country.) J.P. MORGAN HOUSE, INTERNATIONAL FINANCIAL SERVICES CENTRE NORTH WALL QUAY, DUBLIN 1, IRELAND | Employer identification number (if any) N/A Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 1 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

EGRET FUNDING CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| EGRET FUNDING CLO I SALE | 09/16/2010 | 03/08/2011 | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Egret Funding CLO I PLC | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|-------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 9/16/2010 | 3/8/2011 | | 8621 | 8621 |
| | | 107.00 | 67.00 | | PT IV 11c | PT IV 11f |
| Line 10F | | | | 174 | | |
| 1 | 2010 | 0.61 | | | 0 | 0 |
| | 2011 | 0.39 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) ENDEAVOR FUNDING LTD. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|--|--|-----------|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a | Add lines 1c and 2c | 3a | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d | Add lines 3b and 3c | 3d | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

Complete a separate Part IV for each excess distribution (see instructions).

| | | | | |
|------------|--|---------------|--|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | | 4 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | | 1 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | | 1 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

ENDEAVOR FUNDING LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|-----------------------|------------|-------|--------|
| ENDEAVOR FUNDING LTD. | 12/02/2010 | | 1. |
| | | TOTAL | 1. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Endeavor Funding LTD. | | PFICS STILL HELD | | Total Days | 35% | 4% |
|-----------------------|------|-------------------|--------------------|---------------|-------------|------------------|
| | | 2010 12/2/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| Holding Period | | 30.00 | 365.00 | | | |
| Line 10E | | | | 395 | PT IV 11c | PT IV 11f |
| 1 | 2010 | 0.08 | | | 0 | 0 |
| | 2011 | 0.92 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 10 LTD. | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 1 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:
=====

HARBOURMASTER CLO 10 LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|-------|--------|
| HARBOURMASTER CLO 10 LTD. | 10/15/2010 | | 0. |
| | | TOTAL | 0. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Harbourmaster CLO 10 LTD. | | PFICS STILL HELD | | Total Days | 35% 4% | |
|---------------------------|------|--------------------|--------------------|---------------|-----------|-----------|
| | | 2010 10/15/2010 | 2011 12/31/2011 | | TAX | INTEREST |
| Holding Period | | 78.00 | 365.00 | | 8621 | 8621 |
| | | | | 443 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | | |
|--|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] | |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 9 B.V. (LOT 1) | | Employer identification number (if any) N/A | |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 | |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|--|--|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 6 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 2 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 2 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 2 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====

NAME OF PFIC OR QEF:

=====

HARBOURMASTER CLO 9 B.V. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| HARBOURMASTER CLO 9 SALE | 09/16/2010 | 02/10/2011 | 6. |
| | | TOTAL | 6. |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|--------------------------------|--|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Harbourmaster CLO 9 BV (Lot 1) | | 9/16/2010 | 2/10/2011 | | 8621 | 8621 |
| Holding Period | | 107.00 | 41.00 | 148 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 6 | | 2010 | 4.34 | | 2 | 0 |
| | | 2011 | 1.66 | | | |

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

► See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBOURMASTER CLO 9 B.V. (LOT 2) | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 1 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V**Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

SUPPLEMENT TO FORM 8621
=====NAME OF PFIC OR QEF:
=====

HARBOURMASTER CLO 9 B.V. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND
=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|-------|--------|
| HARBOURMASTER CLO 9 B.V. | 09/16/2010 | | 0. |
| | | TOTAL | 0. |

=====

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Harbourmaster CLO 9 B.V. (Lot 2) | | PFICS STILL HELD | | Total Days | 35% 4% | |
|----------------------------------|---|-------------------|--------------------|---------------|-------------|------------------|
| | | 2010 9/16/2010 | 2011 12/31/2011 | | TAX 8621 | INTEREST 8621 |
| | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| | 0 | 2010 | 0.00 | | 0 | 0 |
| | | 2011 | 0.00 | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|---|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) MADISON PARK FUNDING VI, LTD | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) C/O OGIER FID SVS (CAYMAN) LTD, P.O. BOX 1234, QUEENSGATE HOUSE | | Tax year of company or fund: calendar year 20 11 or other tax year beginning 11/1 , 20 10 and ending 10/31 , 20 11 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☒ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|---------------|---|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | 0 |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | 0 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 0 |
| d | Multiply line 10c by 125% (1.25) | 10d | 0 |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | 0 |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | 1 |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | SEE STATEMENT | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | 0 |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | 0 |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | 0 |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | 0 |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

MADISON PARK FUNDING VI, LTD

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|---------------------------|------------|------------|--------|
| ----- | | | |
| MADISON PARK FUNDING SALE | 08/11/2010 | 01/01/2011 | 1. |
| | | | ----- |
| | | TOTAL | 1. |
| | | | ===== |

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | Total Days | 35% 4% | |
|------------------------------|------|---------------------|------------------|---------------|-------------|------------------|
| | | 2010 8/11/2010 | 2011 1/1/2011 | | TAX 8621 | INTEREST 8621 |
| Madison Park Funding VI, LTD | | 143.00 | 1.00 | 144 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 1 | 2010 | 0.99 | | | 0 | 0 |
| | 2011 | 0.01 | | | | |

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) SWISS PRIME SITE-REG | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) FROBURGSTRASSE 15 P.O. BOX | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| OLTEN, CH-4601 SZ | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|--|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a Add lines 1c and 2c | 3a | | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|------|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | 250 |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | 248 |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | 2.00 |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

SWISS PRIME SITE-REG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

► See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) DEUTSCHE BETEILIGUNGS AG | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) KLEINE WIESENAU 1 | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| FRANKFURT AM MAIN, 60323 GM | | |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|---------|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | 128 |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | 186 |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | (58.00) |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | 0 |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | 0 |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

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DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

DEUTSCHE BETEILIGUNGS AG

Address (Enter number, street, city or town, and country.)

KLEINE WIESENAU 1

FRANKFURT AM MAIN, 60323 GM

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year
beginning 20 and ending 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or other
tax year beginning 20 and
ending 20**Part I Elections** (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|--|--|-----------|-----------|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | | 1c |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | | 2c |
| 3a | Add lines 1c and 2c | | 3a |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d | Add lines 3b and 3c | | 3d |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | | 3e |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | | 4c |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|----------|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | 683 |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | 952 |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | (269.00) |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | 14 |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | (14) |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)
Complete a **separate** Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|---|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) | | Identifying number (see instructions) [REDACTED] |
| ROPER & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | | Shareholder tax year: calendar year 20 11 or other tax year beginning 12/31 , 20 and ending 12/31 , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CUCINA CAYMAN, L.P. Address (Enter number, street, city or town, and country.) C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS | | Employer identification number (if any) [REDACTED] |
| | | Tax year of company or fund: calendar year 20 or other tax year beginning 11/10 , 20 and ending 12/31 , 20 11 |

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | |
|---|-----------|----|----|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | 74 | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 74 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a Add lines 1c and 2c | 3a | | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d Add lines 3b and 3c | 3d | | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|--|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

CUCINA CAYMAN, L.P.

The PFIC is held indirectly through Bain Capital Partners VIII-E, L.P. and Bain Capital Partners IX, L.P. The number of shares is unknown.

**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CNP | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) LEVEL 3, C THE GLEN 235 SPRINGVALE ROAD GLEN WAVERLEY, VICTORIA 3150 AS | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred. Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | |
|---|-----------|--|
| 1a Enter your pro rata share of the ordinary earnings of the QEF | 1a | |
| b Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | |
| c Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | |
| b Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | |
| c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | |
| 3a Add lines 1c and 2c | 3a | |
| b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | |
| c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | |
| d Add lines 3b and 3c | 3d | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | |
| 4a Enter the total tax for the tax year (See instructions.) | 4a | |
| b Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | |
| c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions. | 4c | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--------|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | 2 |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | 5 |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | (3.00) |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | 0 |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | 0 |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)*Complete a separate Part IV for each excess distribution (see instructions).*

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

CNP

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code or country

BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

Address (Enter number, street, city or town, and country.)

9A, PARC D'ACTIVITE SYRDALL

L-5365 MUNSBACH, LUXEMBOURG

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Employer identification number (if any)

Tax year of company or fund: calendar year 20 11 or other

tax year beginning , 20 and

ending , 20

Part I Elections (See instructions.)

- A** ☒ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

| | | | | |
|--|--|-----------|-------|-------|
| 1a | Enter your pro rata share of the ordinary earnings of the QEF | 1a | 1,453 | |
| b | Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g) | 1b | | |
| c | Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income | 1c | | 1,453 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | | |
| b | Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g) | 2b | | |
| c | Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.) | 2c | | |
| 3a | Add lines 1c and 2c | 3a | | |
| b | Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.) | 3b | | |
| c | Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year | 3c | | |
| d | Add lines 3b and 3c | 3d | | |
| e | Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | |
| Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e. | | | | |
| 4a | Enter the total tax for the tax year (See instructions.) | 4a | | |
| b | Enter the total tax for the tax year determined without regard to the amount entered on line 3e | 4b | | |
| c | Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions | 4c | | |

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6 | 5c | |
| 6 | Enter any unreversed inclusions (as defined in section 1296(d)) | 6 | |
| 7 | Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return | 7 | |
| 8 | If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year: | | |
| a | Enter the fair market value of the stock on the date of sale or disposition | 8a | |
| b | Enter the adjusted basis of the stock on the date of sale or disposition | 8b | |
| c | Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9 | 8c | |
| 9a | Enter any unreversed inclusions (as defined in section 1296(d)) | 9a | |
| b | Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c | 9b | |
| c | Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations | 9c | |

Note. See instructions in case of multiple dispositions.**Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund** (See instructions.)
Complete a separate Part IV for each excess distribution (see instructions).

| | | | |
|------------|--|------------|--|
| 10a | Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions | 10a | |
| b | Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year) | 10b | |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | |
| d | Multiply line 10c by 125% (1.25) | 10d | |
| e | Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return | 10e | |
| f | Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11 | 10f | |
| 11a | Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year. | | |
| b | Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income | 11b | |
| c | Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.) | 11c | |
| d | Foreign tax credit. (See instructions.) | 11d | |
| e | Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.) | 11e | |
| f | Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.) | 11f | |

Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

| | (i) | (ii) | (iii) | (iv) | (v) | (vi) |
|---|-----|------|-------|------|-----|------|
| 1 Tax year of outstanding election | | | | | | |
| 2 Undistributed earnings to which the election relates | | | | | | |
| 3 Deferred tax | | | | | | |
| 4 Interest accrued on deferred tax (line 3) as of the filing date | | | | | | |
| 5 Event terminating election | | | | | | |
| 6 Earnings distributed or deemed distributed during the tax year | | | | | | |
| 7 Deferred tax due with this return | | | | | | |
| 8 Accrued interest due with this return | | | | | | |
| 9 Deferred tax outstanding after partial termination of election | | | | | | |
| 10 Interest accrued after partial termination of election | | | | | | |

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Gains and Losses From Section 1256 Contracts and Straddles

► Attach to your tax return.

OMB No. 1545-0644

2011

Attachment
Sequence No. **82**

Name(s) shown on tax return

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Identifying number

Check all applicable boxes (see instructions).

A
B

Mixed straddle election

Straddle-by-straddle identification election **D**

C
D

Mixed straddle account election

Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

| (a) Identification of account | (b) (Loss) | (c) Gain |
|---|--------------|----------|
| 1 ATTACHMENT 6 | | |
| 2 Add the amounts on line 1 in columns (b) and (c) | 2 (35,086) | 2,707. |
| 3 Net gain or (loss). Combine line 2, columns (b) and (c) | 3 | -32,379. |
| 4 Form 1099-B adjustments. See instructions and attach schedule | 4 | |
| 5 Combine lines 3 and 4 | 5 | -32,379. |
| Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions. | | |
| 6 If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number | 6 | |
| 7 Combine lines 5 and 6 | 7 | -32,379. |
| 8 Short-term capital gain or (loss). Multiply line 7 by 40% (.40). Enter here and include on the appropriate line of Schedule D (see instructions). | 8 | -12,952. |
| 9 Long-term capital gain or (loss). Multiply line 7 by 60% (.60). Enter here and include on the appropriate line of Schedule D (see instructions). | 9 | -19,427. |

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.

Section A - Losses From Straddles

| (a) Description of property | (b) Date entered into or acquired | (c) Date closed out or sold | (d) Gross sales price | (e) Cost or other basis plus expense of sale | (f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0- | (g) Unrecognized gain on offsetting positions | (h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0- |
|--|-----------------------------------|-----------------------------|-----------------------|--|--|---|---|
| 10 | | | | | | | |
| 11a Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions) | | | | | | | 11a () |
| b Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions) | | | | | | | 11b () |

Section B - Gains From Straddles

| (a) Description of property | (b) Date entered into or acquired | (c) Date closed out or sold | (d) Gross sales price | (e) Cost or other basis plus expense of sale | (f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0- |
|---|-----------------------------------|-----------------------------|-----------------------|--|--|
| 12 | | | | | |
| 13a Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions) | | | | | 13a |
| b Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions) | | | | | 13b |

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

| (a) Description of property | (b) Date acquired | (c) Fair market value on last business day of tax year | (d) Cost or other basis as adjusted | (e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0- |
|-----------------------------|-------------------|--|-------------------------------------|---|
| 14 | | | | |
| | | | | |
| | | | | |

For Paperwork Reduction Act Notice, see instructions.

Form **6781** (2011)

**Continuation Sheet for Schedule D
(Form 1041)**

OMB No. 1545-0092

2011

► See instructions for Schedule D (Form 1041).

▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

Name of estate or trust

Employer identification number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

[illegible]

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b -59,331.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

Employer identification number

[REDACTED]

[illegible]

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b 386,313.

Tax Year 2011 Account No. Legal Name
R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

| SHORT-TERM GAINS (LOSSES) | | LONG-TERM GAINS (LOSSES) | | ORDINARY GAINS (LOSSES) | |
|--|------------------|---|------------------|---|-----------------|
| Net Covered Short-Term Gains (Losses) | 0.00 | Net Covered Long-Term Gains (Losses) | 0.00 | Net Ordinary Gains (Losses) | 8,107.54 |
| Net NonCovered Short-Term Gains (Losses) | 57,635.56 | Net NonCovered Long-Term Gains (Losses) | 10,357.97 | | |
| Net 1099B Non Reportable Short-Term Gains (Losses) | 0.00 | Net 1099B Non Reportable Long-Term Gains (Losses) | 0.00 | | |
| Net Miscellaneous Short-Term Gains (Losses) | 0.00 | Net Miscellaneous Long-Term Gains (Losses) | 0.00 | Net Miscellaneous Ordinary Gains (Losses) | 0.00 |
| Net Regulated Futures Contract Short-Term Gains (Losses) | 0.00 | Net Regulated Futures Contract Long-Term Gains (Losses) | 0.00 | | |
| Total Short-Term Gains (Losses) | 57,635.56 | Total Long-Term Gains (Losses) | 10,357.97 | Total Ordinary Gains (Losses) | 8,107.54 |

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|---|-----------------------------|----------------------|-----------|---------------------|--------------------------------|---------------------|-------------------|
| NonCovered Short-Term Gains (Losses) | | | | | | | |
| GS LOCAL EMERGING MARKET'S DEBT FUND INSTITUTIONAL SHARES (38145N303) | 04/22/2010 | 02/23/2011 | 26,539.66 | 246,288.00 | 0.00 | 250,268.95 | (3,980.95) |
| ISHARES MSCI EMERGING MKT INDEX FUND ETF (464287234) | 01/20/2011 | 02/28/2011 | 3,203.00 | 146,644.92 | 0.00 | 150,349.79 | (3,704.87) |
| ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465) | 01/20/2011 | 02/28/2011 | 10,134.00 | 623,605.98 | 0.00 | 536,451.55 | 28,154.43 |
| EKSPOETHNANS ASA LINKED TO TPX INDEX 0% COUPON DUE 10/26/2011 STRUCTURED NOTE (282649375) | 04/12/2010 | 03/14/2011 | 500.00 | 413,560.00 | 0.00 | 501,950.00 | (88,390.00) |
| RABOBANK NEDERLAND LINKED TO TOPX 0% COUPON DUE 11/07/2011 STRUCTURED NOTE (216847723) | 09/30/2010 | 05/17/2011 | 1,095.00 | 1,092,601.95 | 0.00 | 1,095,000.00 | (2,398.05) |
| BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319) | 11/19/2010 | 05/31/2011 | 1,570.00 | 1,688,535.00 | 0.00 | 1,560,580.00 | 127,955.00 |
| Net NonCovered Short-Term Gains (Losses) | | | | 4,211,235.85 | 0.00 | 4,153,600.29 | 57,635.56 |

* Basis may have been increased by accretals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.
 * Sale Proceeds may have been adjusted by an option premium due to an option assignment.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Tax Year Account No. Legal Name
2011 R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|--------------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| EKSPORTFINANS ASA LINKED TO MSCI EAFE AND EEM 0% COUPON DUE 01/24/2011 STRUCTURED NOTE (282649821) | 12/17/2008 | 01/24/2011 | 535.00 | 749,267.50 | 0.00 | 535,000.00 | 214,267.50 |
| FHLB 4.625000% 02/18/2011 FA (3133XECU1) | 01/26/2006 | 02/18/2011 | 600,000.00 | 600,000.00 | 0.00 | 598,326.00 | 1,674.00 |
| FHLB 5.375% 08/19/2011 FA (3133XGDD3) | 12/18/2007 | 08/19/2011 | 800,000.00 | 800,000.00 | (42,840.00) | 800,000.00 | 0.00 |
| FHLB 5.375% 08/19/2011 FA (3133XGDD3) | 05/22/2007 | 08/19/2011 | 1,000,000.00 | 1,000,000.00 | (17,750.00) | 1,000,000.00 | 0.00 |
| FHLB 3.625% 09/16/2011 MS (3133XSAS4) | 02/23/2010 | 09/16/2011 | 700,000.00 | 700,000.00 | (32,684.40) | 700,000.00 | 0.00 |
| BNP PARIBAS LINK TO BRIC + IT VS JPY (FX) 0% COUPON DUE 9/22/2011 STRUCTURED NOTE (05667LZX8) | 08/31/2009 | 09/22/2011 | 1,400,000.00 | 1,236,231.41 | 2,763.05 | 1,441,814.94 | (205,583.53) |
| FHLB 1.0% 12/28/2011 JD (3133XVRS2) | 02/23/2010 | 12/28/2011 | 600,000.00 | 600,000.00 | (1,992.60) | 600,000.00 | 0.00 |
| Net NonCovered Long-Term Gains (Losses) | | | | 5,685,498.91 | (92,503.95) | 5,675,140.94 | 10,357.97 |

ORDINARY GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds | Cost Basis ⁴ | Total Gain (Loss) |
|------------------------------------|-----------------------------|----------------------|--------------|---------------------|-------------------------|-------------------|
| Ordinary Gains (Losses) | | | | | | |
| CANADIAN DOLLAR (995500543) | 08/19/2011 | 08/23/2011 | 421,487.56 | 426,231.52 | 426,779.63 | (548.11) |
| AUSTRALIAN DOLLAR (995500592) | 08/19/2011 | 08/24/2011 | 410,734.67 | 429,788.65 | 427,656.94 | 2,131.71 |
| AUSTRALIAN DOLLAR (995500592) | 08/19/2011 | 08/24/2011 | 432,821.42 | 452,900.01 | 450,653.66 | 2,246.34 |
| NORWEGIAN KRONA (995500766) | 08/19/2011 | 08/24/2011 | 1,708,703.42 | 314,140.89 | 312,840.48 | 1,300.41 |
| SWEDISH KRONA (995500709) | 08/19/2011 | 08/24/2011 | 2,133,400.00 | 337,402.61 | 334,425.41 | 2,977.20 |
| AUSTRALIAN DOLLAR (995500592) | 08/31/2011 | 08/31/2011 | 104.00 | 111.19 | 111.20 | (0.01) |
| CANADIAN DOLLAR (995500543) | 08/31/2011 | 08/31/2011 | 6.00 | 6.13 | 6.13 | 0.00 |
| SWEDISH KRONA (995500709) | 08/31/2011 | 08/31/2011 | 98.00 | 15.47 | 15.47 | 0.00 |
| Net Ordinary Gains (Losses) | | | | 1,950,596.47 | 1,952,488.92 | 8,107.54 |

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



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Tax Year Account No. Legal Name
2011 R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES
Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

| SHORT-TERM GAINS (LOSSES) | | LONG-TERM GAINS (LOSSES) | | ORDINARY GAINS (LOSSES) | |
|--|--------------------|---|-------------------|---|-------------|
| Net Covered Short-Term Gains (Losses) | (60,736.47) | Net Covered Long-Term Gains (Losses) | 0.00 | Net Ordinary Gains (Losses) | 0.00 |
| Net NonCovered Short-Term Gains (Losses) | 1,365.75 | Net NonCovered Long-Term Gains (Losses) | 180,304.64 | | |
| Net 1099B Non Reportable Short-Term Gains (Losses) | 0.00 | Net 1099B Non Reportable Long-Term Gains (Losses) | 0.00 | | |
| Net Miscellaneous Short-Term Gains (Losses) | 0.00 | Net Miscellaneous Long-Term Gains (Losses) | 0.00 | Net Miscellaneous Ordinary Gains (Losses) | 0.00 |
| Net Regulated Futures Contract Short-Term Gains (Losses) | 0.00 | Net Regulated Futures Contract Long-Term Gains (Losses) | 0.00 | | |
| Total Short-Term Gains (Losses) | (59,370.72) | Total Long-Term Gains (Losses) | 180,304.64 | Total Ordinary Gains (Losses) | 0.00 |

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|-----------------|--------------------------------|--------------|-------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| DEUTSCHE BANK AG CMN (D18190898) | 01/21/2011 | 02/17/2011 | 67.00 | 4,368.79 | 0.00 | 4,037.48 | 331.31 |
| DEUTSCHE BANK AG CMN (D18190898) | 01/21/2011 | 02/18/2011 | 4.00 | 260.45 | 0.00 | 241.04 | 19.40 |
| DEUTSCHE BANK AG CMN (D18190898) | 01/24/2011 | 02/18/2011 | 24.00 | 1,562.68 | 0.00 | 1,447.10 | 115.58 |
| DEUTSCHE BANK AG CMN (D18190898) | 02/09/2011 | 02/18/2011 | 92.00 | 5,990.26 | 0.00 | 5,902.15 | 88.11 |
| YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100) | 05/13/2011 | 06/15/2011 | 62.00 | 1,703.21 | 0.00 | 2,992.45 | (1,229.24) |
| YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100) | 05/16/2011 | 06/15/2011 | 69.00 | 1,895.50 | 0.00 | 3,086.01 | (1,190.51) |
| BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302) | 07/21/2011 | 09/06/2011 | 99.00 | 5,187.97 | 0.00 | 8,310.61 | (3,122.64) |
| BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302) | | | | | | | (1,797.89) |
| Disallowed Loss | | | | | | | |
| GAZPROM ADR SPONSORED ADR CMN (368287207) | 03/15/2011 | 09/12/2011 | 196.00 | 2,121.85 | 0.00 | 2,941.60 | (819.75) |
| BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302) | 07/21/2011 | 09/15/2011 | 46.00 | 2,476.84 | 0.00 | 3,861.50 | (1,384.66) |
| BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302) | 07/21/2011 | 09/15/2011 | 57.00 | 3,069.12 | 0.00 | 5,389.92 | (2,320.79) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 03/10/2011 | 09/21/2011 | 83.00 | 1,337.15 | 0.00 | 3,012.74 | (1,675.59) |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 03/10/2011 | 11/22/2011 | 77.00 | 1,793.01 | 0.00 | 1,885.15 | 107.86 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 03/10/2011 | 11/23/2011 | 42.00 | 970.73 | 0.00 | 919.17 | 51.56 |
| ADIDAS AG ADR CMN (00687A107) | 05/17/2011 | 11/28/2011 | 38.00 | 1,250.18 | 0.00 | 1,393.13 | (142.96) |

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Tax Year 2011 Account No. Legal Name
R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)
 Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion | |
|--|--------------------------------|-------------------------|----------|-----------------|-----------------|--------------|
| | | | | | (Amortization) | Cost Basis * |
| Covered Short-Term Gains (Losses) | | | | | | |
| ADIDAS AG ADR CMN (00687A107) | 05/16/2011 | 11/28/2011 | 42.00 | 1,381.77 | 0.00 | 1,545.81 |
| ADIDAS AG ADR CMN (00687A107) | 06/22/2011 | 11/28/2011 | 73.00 | 2,401.65 | 0.00 | 2,787.53 |
| ADIDAS AG ADR CMN (00687A107) | 05/05/2011 | 11/28/2011 | 78.00 | 2,566.15 | 0.00 | 2,988.36 |
| ADIDAS AG ADR CMN (00687A107) | 08/11/2011 | 11/28/2011 | 79.00 | 2,599.05 | 0.00 | 2,624.77 |
| ADIDAS AG ADR CMN (00687A107) | 05/03/2011 | 11/28/2011 | 169.00 | 5,559.99 | 0.00 | 6,306.56 |
| ARCELORMITTAL CMN (03938L104) | 04/01/2011 | 11/28/2011 | 81.00 | 1,350.24 | 0.00 | 2,920.33 |
| ARCELORMITTAL CMN (03938L104) | 02/28/2011 | 11/28/2011 | 82.00 | 1,366.91 | 0.00 | 2,994.97 |
| ARCELORMITTAL CMN (03938L104) | 05/04/2011 | 11/28/2011 | 85.00 | 1,416.92 | 0.00 | 3,082.70 |
| ARCELORMITTAL CMN (03938L104) | 03/15/2011 | 11/28/2011 | 97.00 | 1,616.96 | 0.00 | 3,270.59 |
| ARCELORMITTAL CMN (03938L104) | 02/25/2011 | 11/28/2011 | 108.00 | 1,800.33 | 0.00 | 3,893.13 |
| ARCELORMITTAL CMN (03938L104) | 02/24/2011 | 11/28/2011 | 132.00 | 2,200.40 | 0.00 | 4,718.66 |
| ASSA ABLLOY AB UNPONSORED ADR (SWEDEN) (045387107) | 07/13/2011 | 11/28/2011 | 103.00 | 1,125.77 | 0.00 | 1,296.68 |
| ASSA ABLLOY AB UNPONSORED ADR (SWEDEN) (045387107) | 07/14/2011 | 11/28/2011 | 147.00 | 1,606.68 | 0.00 | 1,829.84 |
| ASSA ABLLOY AB UNPONSORED ADR (SWEDEN) (045387107) | 01/21/2011 | 11/28/2011 | 205.00 | 2,240.61 | 0.00 | 2,783.43 |
| ASSA ABLLOY AB UNPONSORED ADR (SWEDEN) (045387107) | 01/07/2011 | 11/28/2011 | 214.00 | 2,338.98 | 0.00 | 3,003.58 |
| CANON INC ADR ADR CMN (138006309) | 02/03/2011 | 11/28/2011 | 57.00 | 2,443.85 | 0.00 | 2,780.81 |
| CANON INC ADR ADR CMN (138006309) | 03/16/2011 | 11/28/2011 | 62.00 | 2,658.22 | 0.00 | 2,784.21 |
| CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104) | 11/10/2011 | 11/28/2011 | 31.00 | 1,690.09 | 0.00 | 1,781.42 |
| CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104) | 11/17/2011 | 11/28/2011 | 45.00 | 2,453.35 | 0.00 | 2,447.21 |
| CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104) | 11/09/2011 | 11/28/2011 | 55.00 | 2,998.54 | 0.00 | 3,148.76 |
| CNOC LIMITED SPONSORED ADR CMN (126132109) | 08/09/2011 | 11/28/2011 | 14.00 | 2,550.89 | 0.00 | 2,589.56 |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108) | 05/26/2011 | 11/28/2011 | 30.00 | 678.59 | 0.00 | 1,276.08 |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108) | 05/25/2011 | 11/28/2011 | 36.00 | 814.30 | 0.00 | 1,504.72 |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108) | 03/15/2011 | 11/28/2011 | 69.00 | 1,560.75 | 0.00 | 2,896.14 |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108) | 07/20/2011 | 11/28/2011 | 80.00 | 1,809.57 | 0.00 | 2,861.46 |

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Tax Year Account No. Legal Name
2011 R BRADFORD MALT & ANN ROMNEY

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|--------------------------------|-------------------------|----------|----------------------------|-----------------------------------|-------------------------|----------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108) | 07/12/2011 | 11/28/2011 | 81.00 | 1,832.18 | 0.00 | 2,984.10 | (1,151.92) |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108) | 09/16/2011 | 11/28/2011 | 96.00 | 2,171.48 | 0.00 | 2,512.70 | (341.22) |
| CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108) | 02/18/2011 | 11/28/2011 | 383.00 | 8,663.29 | 0.00 | 18,072.24 | (9,408.95) |
| EMBRAER SA ADR CMN (29082A107) | 08/09/2011 | 11/28/2011 | 113.00 | 2,792.18 | 0.00 | 2,505.93 | 286.25 |
| FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105) | 05/10/2011 | 11/28/2011 | 308.00 | 1,808.79 | 0.00 | 2,659.36 | (850.57) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 01/27/2011 | 11/28/2011 | 265.00 | 2,933.49 | 0.00 | 3,980.94 | (1,047.45) |
| ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103) | 08/16/2011 | 11/28/2011 | 303.00 | 2,108.84 | 0.00 | 2,691.16 | (582.32) |
| ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103) | 08/19/2011 | 11/28/2011 | 391.00 | 2,721.31 | 0.00 | 3,127.45 | (406.14) |
| ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103) | 08/12/2011 | 11/28/2011 | 572.00 | 3,981.04 | 0.00 | 4,921.83 | (940.79) |
| ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103) | 09/16/2011 | 11/28/2011 | 744.00 | 5,178.14 | 0.00 | 5,505.15 | (327.01) |
| ITAU UNIBANCO BANCO HLDNG S.A. SPONSORED ADR CMN (465562106) | 08/31/2011 | 11/28/2011 | 136.00 | 2,214.26 | 0.00 | 2,477.95 | (263.70) |
| ITAU UNIBANCO BANCO HLDNG S.A. SPONSORED ADR CMN (465562106) | 02/03/2011 | 11/28/2011 | 144.00 | 2,344.51 | 0.00 | 3,087.71 | (743.21) |
| ITAU UNIBANCO BANCO HLDNG S.A. SPONSORED ADR CMN (465562106) | 07/20/2011 | 11/28/2011 | 150.00 | 2,442.19 | 0.00 | 3,159.00 | (716.81) |
| ITAU UNIBANCO BANCO HLDNG S.A. SPONSORED ADR CMN (465562106) | 05/04/2011 | 11/28/2011 | 201.00 | 3,272.54 | 0.00 | 4,497.11 | (1,224.57) |
| KODI CORP UNSPONSORED ADR CMN (48667L106) | 05/10/2011 | 11/28/2011 | 696.00 | 11,518.57 | 0.00 | 11,927.30 | (408.73) |
| LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102) | 09/19/2011 | 11/28/2011 | 413.00 | 1,619.42 | 0.00 | 1,414.69 | 204.73 |
| LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102) | 09/16/2011 | 11/28/2011 | 433.00 | 1,697.85 | 0.00 | 1,567.24 | 130.61 |
| LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102) | 08/31/2011 | 11/28/2011 | 602.00 | 2,360.52 | 0.00 | 2,121.93 | 238.59 |
| LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102) | 09/09/2011 | 11/28/2011 | 803.00 | 3,148.66 | 0.00 | 3,021.85 | 126.81 |
| LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102) | 09/01/2011 | 11/28/2011 | 863.00 | 3,383.93 | 0.00 | 3,234.09 | 149.84 |
| LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102) | 09/08/2011 | 11/28/2011 | 1,022.00 | 4,007.39 | 0.00 | 3,813.70 | 193.69 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 09/22/2011 | 11/28/2011 | 80.00 | 2,353.11 | 0.00 | 2,307.59 | 45.52 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 03/15/2011 | 11/28/2011 | 105.00 | 3,088.46 | 0.00 | 3,065.49 | 22.97 |
| MERCADOLIBRE INC. CMN (58733R102) | 09/15/2011 | 11/28/2011 | 16.00 | 1,352.93 | 0.00 | 1,097.38 | 255.55 |
| MERCADOLIBRE INC. CMN (58733R102) | 09/20/2011 | 11/28/2011 | 23.00 | 1,944.84 | 0.00 | 1,604.31 | 340.53 |

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Tax Year Account No. Legal Name
 2011 R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| MERCADOLIBRE INC. CMN (58733R102) | 09/16/2011 | 11/28/2011 | 31.00 | 2,621.31 | 0.00 | 2,113.61 | 507.70 |
| MERCADOLIBRE INC. CMN (58733R102) | 09/27/2011 | 11/28/2011 | 39.00 | 3,297.78 | 0.00 | 2,277.14 | 1,020.64 |
| MERCADOLIBRE INC. CMN (58733R102) | 09/22/2011 | 11/28/2011 | 40.00 | 3,382.33 | 0.00 | 2,400.83 | 981.50 |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 02/03/2011 | 11/28/2011 | 554.00 | 2,316.40 | 0.00 | 2,973.82 | (657.43) |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 03/10/2011 | 11/28/2011 | 21.00 | 500.49 | 0.00 | 459.59 | 40.91 |
| POTASH CORP OF SASKATCHEWAN INC (73755L107) | 04/19/2011 | 11/28/2011 | 83.00 | 3,505.02 | 0.00 | 4,742.84 | (1,237.82) |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 03/15/2011 | 11/28/2011 | 288.00 | 2,825.74 | 0.00 | 2,836.40 | (10.66) |
| SBERBANK SPONSORED ADR CMN TRADEABLE ON UNSE & NASDAQ UK | 09/12/2011 | 11/28/2011 | 37.00 | 390.75 | 0.00 | 393.24 | (2.49) |
| LINE SBNCYQL-US LINE SBRCY (805857308) | 09/09/2011 | 11/28/2011 | 333.00 | 3,516.74 | 0.00 | 3,786.21 | (269.47) |
| SBERBANK SPONSORED ADR CMN TRADEABLE ON UNSE & NASDAQ UK | 09/12/2011 | 11/28/2011 | 993.00 | 10,486.87 | 0.00 | 10,553.60 | (66.73) |
| LINE SBNCYQL-US LINE SBRCY (805857308) | 09/22/2011 | 11/28/2011 | 38.00 | 2,613.59 | 0.00 | 2,359.10 | 254.49 |
| SBERBANK SPONSORED ADR CMN TRADEABLE ON UNSE & NASDAQ UK | 02/03/2011 | 11/28/2011 | 21.00 | 1,977.05 | 0.00 | 2,677.98 | (700.93) |
| SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501) | 05/09/2011 | 11/28/2011 | 23.00 | 2,165.34 | 0.00 | 3,160.52 | (995.18) |
| SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501) | 03/10/2011 | 11/28/2011 | 24.00 | 2,259.48 | 0.00 | 3,061.76 | (802.28) |
| SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501) | 09/15/2011 | 11/28/2011 | 24.00 | 2,259.48 | 0.00 | 2,329.52 | (70.04) |
| SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501) | 08/30/2011 | 11/28/2011 | 30.00 | 2,824.35 | 0.00 | 3,077.69 | (253.34) |
| SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501) | 01/10/2011 | 11/28/2011 | 39.00 | 3,671.66 | 0.00 | 4,484.65 | (812.99) |
| SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501) | 01/11/2011 | 11/28/2011 | 61.00 | 5,742.85 | 0.00 | 7,219.48 | (1,476.63) |
| SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501) | 10/18/2011 | 11/28/2011 | 94.00 | 1,736.15 | 0.00 | 1,806.16 | (70.02) |
| SWATCH GROUP SA (THE) ADR CMN (870123106) | 11/04/2011 | 11/28/2011 | 123.00 | 2,271.77 | 0.00 | 2,533.97 | (262.21) |
| SWATCH GROUP SA (THE) ADR CMN (870123106) | 10/11/2011 | 11/28/2011 | 245.00 | 4,525.06 | 0.00 | 4,632.90 | (107.84) |
| TECK RESOURCES LIMITED CMN CLASS B (878742204) | 09/19/2011 | 11/28/2011 | 53.00 | 1,732.20 | 0.00 | 2,005.64 | (273.44) |

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Tax Year Account No. Legal Name
2011 R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|-------------------|--------------------------------|-------------------|--------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| TECK RESOURCES LIMITED CMN CLASS B (878742204) | 07/21/2011 | 11/28/2011 | 108.00 | 3,529.76 | 0.00 | 5,781.60 | (2,251.84) |
| TECK RESOURCES LIMITED CMN CLASS B (878742204) | 07/25/2011 | 11/28/2011 | 114.00 | 3,725.86 | 0.00 | 6,084.24 | (2,358.48) |
| TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 11/21/2011 | 11/28/2011 | 49.00 | 920.20 | 0.00 | 949.93 | (29.73) |
| TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 11/22/2011 | 11/28/2011 | 100.00 | 1,877.96 | 0.00 | 1,992.56 | (114.60) |
| TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 01/10/2011 | 11/28/2011 | 130.00 | 2,441.35 | 0.00 | 2,990.43 | (549.08) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 01/21/2011 | 11/28/2011 | 156.00 | 2,875.88 | 0.00 | 3,017.10 | (141.22) |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 03/16/2011 | 11/28/2011 | 67.00 | 2,351.31 | 0.00 | 3,185.64 | (634.33) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 02/09/2011 | 11/28/2011 | 35.00 | 2,237.86 | 0.00 | 3,124.21 | (886.35) |
| VODAFONE GROUP PLC SPONSORED ADR CMN (92857W209) | 11/23/2011 | 11/28/2011 | 179.00 | 4,668.23 | 0.00 | 4,681.23 | (13.00) |
| YANDEX N.V. CMN (N97284108) | 06/02/2011 | 11/28/2011 | 68.00 | 1,427.39 | 0.00 | 2,243.61 | (816.22) |
| YANDEX N.V. CMN (N97284108) | 05/27/2011 | 11/28/2011 | 82.00 | 1,721.26 | 0.00 | 2,823.71 | (1,102.45) |
| YANDEX N.V. CMN (N97284108) | 06/16/2011 | 11/28/2011 | 96.00 | 2,015.13 | 0.00 | 2,886.78 | (871.65) |
| YANDEX N.V. CMN (N97284108) | 06/15/2011 | 11/28/2011 | 110.00 | 2,309.01 | 0.00 | 3,332.77 | (1,023.76) |
| Net Covered Short-Term Disallowed Losses | | | | 265,081.83 | 0.00 | 327,616.12 | (1,797.89) |
| Net Covered Short-Term Gains (Losses) | | | | | | | (60,736.47) |

NonCovered Short-Term Gains (Losses)

| | | | | | | | |
|--|------------|------------|--------|----------|------|----------|----------|
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 03/18/2010 | 02/03/2011 | 604.00 | 2,893.89 | 0.00 | 2,213.90 | 679.99 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/13/2010 | 02/10/2011 | 3.00 | 246.79 | 0.00 | 126.63 | 120.17 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/10/2010 | 02/10/2011 | 33.00 | 2,714.73 | 0.00 | 1,322.19 | 1,392.54 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 04/26/2010 | 02/16/2011 | 77.00 | 3,704.50 | 0.00 | 2,939.57 | 764.93 |
| LAFARGE SPONSORED ADR CMN (505861401) | 08/05/2010 | 02/25/2011 | 60.00 | 905.29 | 0.00 | 819.53 | 85.76 |
| LAFARGE SPONSORED ADR CMN (505861401) | 03/05/2010 | 02/25/2011 | 156.00 | 2,353.75 | 0.00 | 2,809.84 | (456.10) |
| LAFARGE SPONSORED ADR CMN (505861401) | 08/05/2010 | 02/28/2011 | 125.00 | 1,879.35 | 0.00 | 1,707.35 | 172.00 |
| LAFARGE SPONSORED ADR CMN (505861401) | 09/13/2010 | 02/28/2011 | 195.00 | 2,931.78 | 0.00 | 2,585.15 | 346.63 |

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Short-Term Gains (Losses) | | | | | | | |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/13/2010 | 04/20/2011 | 24.00 | 2,400.44 | 0.00 | 1,013.00 | 1,387.44 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/13/2010 | 05/02/2011 | 12.00 | 1,158.79 | 0.00 | 506.50 | 652.29 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/22/2010 | 05/02/2011 | 19.00 | 1,834.74 | 0.00 | 806.02 | 1,028.72 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/22/2010 | 05/03/2011 | 12.00 | 1,121.58 | 0.00 | 509.07 | 612.51 |
| LULULEMON ATHLETICA INC. CMN (550021109) | 09/30/2010 | 05/03/2011 | 16.00 | 1,495.44 | 0.00 | 703.84 | 791.60 |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 09/30/2010 | 09/20/2011 | 35.00 | 599.56 | 0.00 | 1,253.26 | (653.70) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 09/30/2010 | 09/21/2011 | 80.00 | 1,288.82 | 0.00 | 2,864.60 | (1,575.78) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 10/21/2010 | 09/21/2011 | 89.00 | 1,433.82 | 0.00 | 3,293.04 | (1,859.22) |
| ASSA ABLDY AB UNSPONSORED ADR (SWEDEN) (045387107) | 12/22/2010 | 11/28/2011 | 106.00 | 1,158.56 | 0.00 | 1,518.59 | (360.03) |
| ASSA ABLDY AB UNSPONSORED ADR (SWEDEN) (045387107) | 12/21/2010 | 11/28/2011 | 186.00 | 2,032.94 | 0.00 | 2,679.81 | (646.87) |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109) | 12/08/2010 | 11/28/2011 | 51.00 | 2,887.85 | 0.00 | 2,783.85 | (96.00) |
| SAP AG (SPON ADR) (803054204) | 12/09/2010 | 11/28/2011 | 68.00 | 3,856.21 | 0.00 | 3,325.17 | 531.04 |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 12/01/2010 | 11/28/2011 | 130.00 | 2,396.57 | 0.00 | 2,536.66 | (140.09) |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 12/23/2010 | 11/28/2011 | 15.00 | 571.19 | 0.00 | 756.75 | (185.56) |
| TURKYE GARANT BANKASI AS GDS CMN (900148701) | 12/01/2010 | 11/28/2011 | 4/9.00 | 1,523.77 | 0.00 | 2,750.27 | (1,226.51) |
| Net NonCovered Short-Term Gains (Losses) | | | | 43,190.36 | 0.00 | 41,824.59 | 1,365.75 |

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106) | 12/29/2008 | 01/06/2011 | 97.00 | 2,259.90 | 0.00 | 366.30 | 1,893.60 |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 09/30/2008 | 01/10/2011 | 25.00 | 1,371.45 | 0.00 | 1,315.60 | 55.85 |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 10/24/2008 | 01/11/2011 | 39.00 | 2,045.91 | 0.00 | 1,511.16 | 534.75 |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 09/30/2008 | 01/11/2011 | 84.00 | 4,406.56 | 0.00 | 4,420.41 | (13.85) |

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Tax Year Account No. Legal Name
 2011 R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)
 Supplemental Information - Consult your Form 1099 for tax reporting purposes

| LONG-TERM GAINS (LOSSES) | | | | | | | |
|--|--------------------------------|-------------------------|----------|-----------------|-----------------------------------|--------------|----------------------|
| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| SMITH & NEPHEW PLC ADR CMN (83175M205) | 10/24/2008 | 01/12/2011 | 147.00 | 7,830.93 | 0.00 | 5,695.89 | 2,135.04 |
| ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106) | 12/29/2008 | 01/13/2011 | 101.00 | 2,725.50 | 0.00 | 381.41 | 2,344.09 |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 08/20/2009 | 02/03/2011 | 68.00 | 3,057.40 | 0.00 | 1,987.53 | 1,069.87 |
| KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401) | 12/29/2008 | 02/03/2011 | 89.00 | 2,760.62 | 0.00 | 1,094.70 | 1,665.92 |
| SAP AG (SPON ADR) (803054204) | 10/16/2008 | 02/03/2011 | 11.00 | 642.60 | 0.00 | 382.18 | 260.42 |
| SAP AG (SPON ADR) (803054204) | 10/10/2008 | 02/03/2011 | 37.00 | 2,161.46 | 0.00 | 1,239.31 | 922.16 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 05/06/2009 | 02/09/2011 | 31.00 | 1,516.24 | 0.00 | 913.35 | 602.89 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 05/08/2009 | 02/09/2011 | 98.00 | 4,793.28 | 0.00 | 2,869.81 | 1,923.47 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 01/28/2009 | 02/09/2011 | 50.00 | 1,436.19 | 0.00 | 563.09 | 873.10 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 01/28/2009 | 02/10/2011 | 52.00 | 1,454.40 | 0.00 | 585.61 | 868.79 |
| SAP AG (SPON ADR) (803054204) | 10/16/2008 | 02/14/2011 | 48.00 | 2,885.22 | 0.00 | 1,667.68 | 1,217.54 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 05/08/2009 | 02/15/2011 | 150.00 | 7,247.65 | 0.00 | 4,392.57 | 2,855.08 |
| BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108) | 05/08/2009 | 02/16/2011 | 14.00 | 673.55 | 0.00 | 409.97 | 263.57 |
| LAFARGE SPONSORED ADR CMN (505861401) | 02/04/2010 | 02/24/2011 | 100.00 | 1,501.11 | 0.00 | 1,837.60 | (336.49) |
| LAFARGE SPONSORED ADR CMN (505861401) | 01/28/2010 | 02/24/2011 | 361.00 | 5,419.01 | 0.00 | 6,931.45 | (1,512.44) |
| LAFARGE SPONSORED ADR CMN (505861401) | 02/04/2010 | 02/25/2011 | 154.00 | 2,323.57 | 0.00 | 2,829.90 | (506.33) |
| INFOSYS LTD SPONSORED ADR CMN - (456788108) | 04/23/2009 | 03/15/2011 | 140.00 | 9,267.04 | 0.00 | 3,974.71 | 5,292.33 |
| INFOSYS LTD SPONSORED ADR CMN - (456788108) | 04/23/2009 | 03/16/2011 | 27.00 | 1,748.90 | 0.00 | 766.55 | 982.35 |
| NOVO-NORDISK A/S ADR ADR CMN (670100205) | 02/28/2007 | 03/16/2011 | 25.00 | 3,004.30 | 0.00 | 1,060.21 | 1,944.09 |
| SAP AG (SPON ADR) (803054204) | 10/16/2008 | 04/18/2011 | 47.00 | 2,974.53 | 0.00 | 1,632.94 | 1,341.59 |

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Tax Year 2011 Account No. [REDACTED] Legal Name R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| SOUTHERN COPPER CORPORATION CMN (84255V105) | 07/20/2009 | 04/19/2011 | 45.00 | 1,613.23 | 0.00 | 1,063.56 | 549.67 |
| SOUTHERN COPPER CORPORATION CMN (84255V105) | 01/28/2010 | 04/19/2011 | 214.00 | 7,671.79 | 0.00 | 5,964.93 | 1,706.86 |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 12/17/2009 | 05/11/2011 | 97.00 | 973.47 | 0.00 | 1,970.09 | (996.62) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 09/15/2009 | 05/11/2011 | 178.00 | 1,786.37 | 0.00 | 4,469.97 | (2,683.60) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 04/16/2009 | 05/11/2011 | 218.00 | 2,187.80 | 0.00 | 4,029.23 | (1,841.42) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 12/30/2009 | 05/12/2011 | 51.00 | 502.20 | 0.00 | 1,028.79 | (526.59) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 12/17/2009 | 05/12/2011 | 200.00 | 1,969.40 | 0.00 | 4,062.04 | (2,092.64) |
| VESTAS WIND SYSTEMS A/S ADR CMN (925458101) | 12/30/2009 | 05/13/2011 | 252.00 | 2,510.85 | 0.00 | 5,083.42 | (2,572.57) |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 05/08/2009 | 05/16/2011 | 23.00 | 1,632.50 | 0.00 | 901.50 | 731.00 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 05/08/2009 | 05/17/2011 | 20.00 | 1,407.45 | 0.00 | 783.92 | 623.53 |
| COCA-COLA HELLLENIC BOTTLING CO SPONSORED ADR CMN (1912EP104) | 12/29/2008 | 05/18/2011 | 363.00 | 8,748.82 | 0.00 | 4,246.92 | 4,501.90 |
| AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364V105) | 12/29/2008 | 05/19/2011 | 133.00 | 6,667.48 | 0.00 | 4,108.64 | 2,558.84 |
| AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364V105) | 12/29/2008 | 05/25/2011 | 77.00 | 3,987.34 | 0.00 | 2,378.68 | 1,608.66 |
| AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364V105) | 12/29/2008 | 05/26/2011 | 122.00 | 6,306.11 | 0.00 | 3,768.82 | 2,537.29 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 10/08/2009 | 07/20/2011 | 23.00 | 2,926.76 | 0.00 | 1,881.17 | 1,045.59 |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 12/13/2006 | 07/26/2011 | 65.00 | 3,047.41 | 0.00 | 2,068.83 | 978.58 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 05/08/2009 | 07/27/2011 | 43.00 | 3,400.41 | 0.00 | 1,685.42 | 1,714.99 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 01/16/2009 | 07/27/2011 | 91.00 | 3,433.24 | 0.00 | 1,004.91 | 2,428.33 |
| CANADIAN NATIONAL RAILWAY CO. CMN (136375102) | 12/29/2008 | 08/10/2011 | 80.00 | 5,463.04 | 0.00 | 2,755.94 | 2,707.10 |
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 03/25/2010 | 08/11/2011 | 711.00 | 2,171.85 | 0.00 | 2,647.34 | (475.49) |

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Tax Year 2011 Account No. Legal Name
R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)
Supplemental Information - Consult your Form 1099 for tax reporting purposes

| LONG-TERM GAINS (LOSSES) | | | | | | | |
|---|--------------------------------|-------------------------|----------|-----------------|-----------------------------------|--------------|----------------------|
| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 03/18/2010 | 08/11/2011 | 753.00 | 2,422.33 | 0.00 | 2,906.66 | (484.33) |
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 03/25/2010 | 08/12/2011 | 692.00 | 2,176.92 | 0.00 | 2,576.59 | (399.67) |
| MAN GROUP PLC UNSPONSORED ADR CMN (56164U107) | 05/12/2010 | 08/12/2011 | 692.00 | 2,176.92 | 0.00 | 2,356.33 | (179.41) |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 07/27/2009 | 08/17/2011 | 11.00 | 312.49 | 0.00 | 152.70 | 159.79 |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 12/17/2008 | 08/17/2011 | 129.00 | 3,664.62 | 0.00 | 1,469.31 | 2,195.31 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 01/28/2009 | 08/30/2011 | 76.00 | 1,975.70 | 0.00 | 855.89 | 1,119.81 |
| NESTLE SA SPONSORED ADR (REF 1/20 CHF 10 REGD SHS) (641069406) | 06/22/2007 | 08/31/2011 | 8.00 | 489.35 | 0.00 | 294.14 | 195.21 |
| NESTLE SA SPONSORED ADR (REF 1/20 CHF 10 REGD SHS) (641069406) | 08/16/2007 | 08/31/2011 | 41.00 | 2,507.92 | 0.00 | 1,621.88 | 886.04 |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 10/20/2009 | 09/08/2011 | 47.00 | 1,377.27 | 0.00 | 1,641.47 | (264.20) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 10/13/2009 | 09/08/2011 | 91.00 | 2,666.62 | 0.00 | 3,038.25 | (371.62) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 10/20/2009 | 09/09/2011 | 128.00 | 3,635.72 | 0.00 | 4,470.38 | (834.66) |
| GAZPROM ADR SPONSORED ADR CMN (368287207) | 12/29/2008 | 09/09/2011 | 329.00 | 3,763.61 | 0.00 | 2,356.64 | 1,406.97 |
| GAZPROM ADR SPONSORED ADR CMN (368287207) | 12/29/2008 | 09/12/2011 | 815.00 | 8,823.02 | 0.00 | 5,837.89 | 2,985.13 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 12/02/2009 | 09/13/2011 | 18.00 | 579.83 | 0.00 | 327.71 | 252.12 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 10/08/2009 | 09/13/2011 | 52.00 | 1,675.07 | 0.00 | 1,063.27 | 611.80 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 12/02/2009 | 09/15/2011 | 47.00 | 1,565.24 | 0.00 | 855.69 | 709.55 |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 12/29/2008 | 09/16/2011 | 102.00 | 2,087.84 | 0.00 | 2,106.30 | (18.47) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 01/07/2009 | 09/16/2011 | 259.00 | 5,301.47 | 0.00 | 6,122.01 | (820.55) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 10/20/2009 | 09/16/2011 | 92.00 | 2,460.33 | 0.00 | 3,213.08 | (752.75) |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 12/02/2009 | 09/16/2011 | 30.00 | 983.90 | 0.00 | 546.19 | 437.71 |

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Tax Year 2011 Account No. Legal Name
R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|--------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 09/07/2010 | 09/19/2011 | 45.00 | 1,152.35 | 0.00 | 1,613.80 | (461.45) |
| CHINA MERCHANTS HOLDINGS (INTE UNSPONSORED ADR CMN (1694EN103) | 10/20/2009 | 09/19/2011 | 76.00 | 1,946.18 | 0.00 | 2,654.29 | (708.10) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 05/25/2010 | 09/20/2011 | 84.00 | 1,438.95 | 0.00 | 2,342.89 | (903.94) |
| BNP PARIBAS SPONSORED ADR CMN (05565A202) | 01/07/2009 | 09/20/2011 | 94.00 | 1,610.25 | 0.00 | 2,221.89 | (611.64) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 12/29/2008 | 09/22/2011 | 13.00 | 100.62 | 0.00 | 194.87 | (94.24) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 01/22/2009 | 09/22/2011 | 392.00 | 3,034.21 | 0.00 | 4,215.73 | (1,181.52) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 01/22/2009 | 09/23/2011 | 101.00 | 779.17 | 0.00 | 1,086.20 | (307.03) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 07/23/2009 | 09/23/2011 | 133.00 | 1,488.90 | 0.00 | 2,960.10 | (1,471.19) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 04/29/2010 | 09/26/2011 | 16.00 | 124.27 | 0.00 | 266.93 | (142.66) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 07/23/2009 | 09/26/2011 | 198.00 | 1,537.81 | 0.00 | 3,036.78 | (1,498.97) |
| LOGITECH INTERNATIONAL SA ORD CMN (H50430232) | 04/29/2010 | 09/27/2011 | 159.00 | 1,272.18 | 0.00 | 2,652.63 | (1,380.45) |
| ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106) | 12/29/2008 | 10/11/2011 | 76.00 | 2,102.00 | 0.00 | 287.00 | 1,815.00 |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 10/21/2009 | 10/11/2011 | 230.00 | 4,384.10 | 0.00 | 4,519.20 | (135.10) |
| SABMILLER PLC SPONSORED ADR (78572M105) | 01/22/2008 | 10/13/2011 | 72.00 | 2,555.85 | 0.00 | 1,628.24 | 927.61 |
| SABMILLER PLC SPONSORED ADR (78572M105) | 01/22/2008 | 10/14/2011 | 90.00 | 3,214.42 | 0.00 | 2,036.30 | 1,179.13 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647381107) | 12/02/2009 | 10/17/2011 | 34.00 | 1,024.15 | 0.00 | 619.01 | 405.14 |
| EMBRAER SA ADR CMN (29082A107) | 12/29/2008 | 10/31/2011 | 79.00 | 2,250.96 | 0.00 | 1,171.86 | 1,079.10 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 01/29/2008 | 11/04/2011 | 21.00 | 1,750.91 | 0.00 | 1,145.71 | 605.20 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 01/29/2008 | 11/08/2011 | 14.00 | 1,167.39 | 0.00 | 763.81 | 403.58 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647381107) | 12/02/2009 | 11/18/2011 | 133.00 | 3,034.47 | 0.00 | 2,421.43 | 613.04 |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647381107) | 12/02/2009 | 11/21/2011 | 95.00 | 2,193.34 | 0.00 | 1,729.59 | 463.75 |
| SAP AG (SPON ADR) (803054204) | 10/29/2009 | 11/21/2011 | 5.00 | 289.40 | 0.00 | 233.84 | 55.57 |
| SAP AG (SPON ADR) (803054204) | 10/16/2008 | 11/21/2011 | 36.00 | 2,083.70 | 0.00 | 1,250.76 | 833.94 |

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Tax Year Account No. Legal Name
2011 R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|--|--------------------------------|-------------------------|----------|-----------------|-----------------------------------|--------------|----------------------|
| | | | | | | | |
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107) | 12/02/2009 | 11/22/2011 | 31.00 | 721.86 | 0.00 | 564.39 | 157.47 |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 06/23/2009 | 11/23/2011 | 12.00 | 209.47 | 0.00 | 261.87 | (52.40) |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208) | 08/01/2008 | 11/23/2011 | 297.00 | 5,184.42 | 0.00 | 7,696.15 | (2,511.73) |
| ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106) | 12/29/2008 | 11/28/2011 | 346.00 | 9,161.62 | 0.00 | 1,306.60 | 7,855.02 |
| ASSA ABLQY AB UNSPONSORED ADR (SWEDEEN) (045387107) | 11/08/2010 | 11/28/2011 | 142.00 | 1,552.03 | 0.00 | 1,955.77 | (403.74) |
| ASSA ABLQY AB UNSPONSORED ADR (SWEDEEN) (045387107) | 11/22/2010 | 11/28/2011 | 147.00 | 1,606.68 | 0.00 | 1,998.15 | (381.47) |
| ASSA ABLQY AB UNSPONSORED ADR (SWEDEEN) (045387107) | 11/09/2010 | 11/28/2011 | 264.00 | 2,886.46 | 0.00 | 3,633.35 | (747.89) |
| ASSA ABLQY AB UNSPONSORED ADR (SWEDEEN) (045387107) | 11/23/2010 | 11/28/2011 | 281.00 | 3,071.27 | 0.00 | 3,725.16 | (653.89) |
| BG GROUP PLC SPON ADR ADR CMN (055434203) | 04/30/2010 | 11/28/2011 | 28.00 | 2,791.55 | 0.00 | 2,402.59 | 388.96 |
| BG GROUP PLC SPON ADR ADR CMN (055434203) | 08/04/2009 | 11/28/2011 | 87.00 | 8,673.73 | 0.00 | 7,583.61 | 1,090.12 |
| BG GROUP PLC SPON ADR ADR CMN (055434203) | 07/13/2009 | 11/28/2011 | 96.00 | 9,571.01 | 0.00 | 7,723.98 | 1,847.03 |
| CANADIAN NATIONAL RAILWAY CO. CMN (136375102) | 12/29/2008 | 11/28/2011 | 294.00 | 21,886.93 | 0.00 | 10,128.09 | 11,758.84 |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 08/20/2009 | 11/28/2011 | 28.00 | 950.30 | 0.00 | 818.39 | 131.91 |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 09/30/2010 | 11/28/2011 | 60.00 | 2,036.36 | 0.00 | 2,068.36 | (32.00) |
| CANADIAN NATURAL RESOURCES CMN (136385101) | 09/01/2009 | 11/28/2011 | 244.00 | 8,281.20 | 0.00 | 6,808.58 | 1,472.62 |
| CANON INC ADR ADR CMN (138006309) | 08/31/2010 | 11/28/2011 | 59.00 | 2,529.60 | 0.00 | 2,414.10 | 115.50 |
| CANON INC ADR ADR CMN (138006309) | 07/09/2010 | 11/28/2011 | 60.00 | 2,572.47 | 0.00 | 2,366.92 | 205.55 |
| CANON INC ADR ADR CMN (138006309) | 07/02/2010 | 11/28/2011 | 63.00 | 2,701.10 | 0.00 | 2,350.98 | 350.12 |
| CANON INC ADR ADR CMN (138006309) | 06/30/2010 | 11/28/2011 | 251.00 | 10,761.52 | 0.00 | 9,380.72 | 1,380.80 |
| CARNIVAL CORPORATION CMN (143658300) | 06/29/2010 | 11/28/2011 | 84.00 | 2,650.37 | 0.00 | 2,563.98 | 86.39 |
| CARNIVAL CORPORATION CMN (143658300) | 01/13/2010 | 11/28/2011 | 302.00 | 9,528.70 | 0.00 | 10,193.68 | (664.98) |
| CARNIVAL CORPORATION CMN (143658300) | 12/29/2008 | 11/28/2011 | 393.00 | 12,399.93 | 0.00 | 8,992.80 | 3,417.13 |
| CNDOC LIMITED SPONSORED ADR CMN (126132109) | 05/20/2010 | 11/28/2011 | 16.00 | 2,915.30 | 0.00 | 2,449.42 | 465.88 |
| CNDOC LIMITED SPONSORED ADR CMN (126132109) | 10/05/2009 | 11/28/2011 | 43.00 | 7,834.88 | 0.00 | 5,792.16 | 2,042.72 |
| CNDOC LIMITED SPONSORED ADR CMN (126132109) | 11/12/2009 | 11/28/2011 | 47.00 | 8,563.71 | 0.00 | 7,576.28 | 987.43 |

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Tax Year 2011 Account No. Legal Name
R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds * | Total Accretion (Amortization) | Cost Basis * | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|-----------------|--------------------------------|--------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 01/29/2008 | 11/28/2011 | 54.00 | 4,201.66 | 0.00 | 2,946.11 | 1,255.55 |
| DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108) | 10/08/2008 | 11/28/2011 | 98.00 | 7,625.23 | 0.00 | 4,403.73 | 3,221.50 |
| EMBRAER SA ADR CMN (29082A107) | 12/29/2008 | 11/28/2011 | 44.00 | 1,087.22 | 0.00 | 652.68 | 434.54 |
| EMBRAER SA ADR CMN (29082A107) | 03/04/2009 | 11/28/2011 | 484.00 | 11,959.41 | 0.00 | 5,021.45 | 6,937.96 |
| FANUC CORP UNSPONSORED ADR CMN (307305102) | 07/27/2009 | 11/28/2011 | 718.00 | 18,782.51 | 0.00 | 9,967.25 | 8,815.26 |
| FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105) | 08/26/2009 | 11/28/2011 | 414.00 | 2,431.29 | 0.00 | 2,248.77 | 182.53 |
| FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105) | 09/10/2009 | 11/28/2011 | 1,040.00 | 6,107.59 | 0.00 | 6,025.86 | 81.73 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 05/08/2009 | 11/28/2011 | 65.00 | 4,271.15 | 0.00 | 2,547.73 | 1,723.43 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 09/11/2009 | 11/28/2011 | 94.00 | 6,176.74 | 0.00 | 4,361.31 | 1,815.43 |
| FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106) | 05/14/2009 | 11/28/2011 | 180.00 | 11,827.81 | 0.00 | 7,455.38 | 4,372.43 |
| HANG LUNG PRTYS LTD SPONSORED ADR CMN (41043M104) | 12/29/2008 | 11/28/2011 | 630.00 | 9,393.11 | 0.00 | 7,140.86 | 2,252.25 |
| HENNES & MAURITZ AB ADR CMN (425883105) | 12/22/2009 | 11/28/2011 | 1,098.00 | 6,313.38 | 0.00 | 6,070.62 | 242.76 |
| HENNES & MAURITZ AB ADR CMN (425883105) | 12/29/2008 | 11/28/2011 | 2,850.00 | 16,397.18 | 0.00 | 11,540.65 | 4,846.54 |
| HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109) | 04/02/2009 | 11/28/2011 | 253.00 | 3,959.37 | 0.00 | 2,480.77 | 1,478.60 |
| HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109) | 03/19/2009 | 11/28/2011 | 570.00 | 8,920.33 | 0.00 | 4,946.12 | 3,974.21 |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 05/20/2010 | 11/28/2011 | 167.00 | 1,848.65 | 0.00 | 2,354.63 | (505.98) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 05/20/2009 | 11/28/2011 | 275.00 | 3,044.19 | 0.00 | 3,437.19 | (393.00) |
| INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107) | 09/23/2009 | 11/28/2011 | 633.00 | 7,007.17 | 0.00 | 9,929.11 | (2,921.94) |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 05/20/2010 | 11/28/2011 | 127.00 | 2,067.72 | 0.00 | 2,234.72 | (167.00) |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 06/24/2009 | 11/28/2011 | 151.00 | 2,458.47 | 0.00 | 2,083.84 | 374.63 |
| ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106) | 07/30/2009 | 11/28/2011 | 330.00 | 5,372.82 | 0.00 | 5,434.83 | (62.01) |

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Tax Year 2011 Account No. Legal Name
R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)
 Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|--------------------------------|-------------------------|----------|----------------------------|-----------------------------------|-------------------------|----------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| KINGFISHER PLC SPONSORED ADR CMN (495724403) | 10/22/2010 | 11/28/2011 | 368.00 | 2,823.13 | 0.00 | 2,876.62 | (53.49) |
| KINGFISHER PLC SPONSORED ADR CMN (495724403) | 12/29/2008 | 11/28/2011 | 2,562.00 | 19,654.51 | 0.00 | 9,823.22 | 9,831.29 |
| KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401) | 12/29/2008 | 11/28/2011 | 254.00 | 6,164.46 | 0.00 | 3,124.20 | 3,040.26 |
| KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401) | 05/11/2009 | 11/28/2011 | 584.00 | 14,173.40 | 0.00 | 8,252.50 | 5,920.90 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 01/16/2009 | 11/28/2011 | 298.00 | 8,765.35 | 0.00 | 3,290.81 | 5,474.54 |
| LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306) | 03/31/2009 | 11/28/2011 | 555.00 | 16,324.73 | 0.00 | 6,873.06 | 9,451.67 |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 06/12/2009 | 11/28/2011 | 63.00 | 263.42 | 0.00 | 422.96 | (159.55) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 12/30/2009 | 11/28/2011 | 1,299.00 | 5,431.40 | 0.00 | 6,401.86 | (970.46) |
| MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104) | 07/02/2009 | 11/28/2011 | 1,735.00 | 7,254.42 | 0.00 | 10,814.26 | (3,559.85) |
| NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406) | 08/16/2007 | 11/28/2011 | 374.00 | 20,337.72 | 0.00 | 14,794.71 | 5,543.01 |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987109) | 04/27/2010 | 11/28/2011 | 53.00 | 2,793.26 | 0.00 | 2,723.72 | 69.54 |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987109) | 07/18/2007 | 11/28/2011 | 182.00 | 9,591.94 | 0.00 | 9,738.62 | (146.68) |
| NOVARTIS AG-ADR SPONSORED ADR CMN (66987109) | 06/12/2009 | 11/28/2011 | 211.00 | 11,120.33 | 0.00 | 8,815.41 | 2,304.92 |
| NOVO-NORDISK A/S ADR ADR CMN (670100205) | 02/28/2007 | 11/28/2011 | 231.00 | 25,173.89 | 0.00 | 9,796.36 | 15,377.53 |
| POTASH CORP OF SASKATCHEWAN INC (73755107) | 10/07/2009 | 11/28/2011 | 300.00 | 12,668.75 | 0.00 | 8,950.40 | 3,718.35 |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 05/20/2010 | 11/28/2011 | 74.00 | 1,636.85 | 0.00 | 1,525.00 | 111.85 |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 11/01/2010 | 11/28/2011 | 109.00 | 2,411.03 | 0.00 | 2,735.82 | (324.79) |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 09/30/2010 | 11/28/2011 | 116.00 | 2,565.87 | 0.00 | 2,766.96 | (201.09) |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 05/25/2010 | 11/28/2011 | 152.00 | 3,362.17 | 0.00 | 2,950.15 | 412.02 |
| PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106) | 06/16/2010 | 11/28/2011 | 209.00 | 4,622.99 | 0.00 | 4,483.20 | 139.79 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 06/24/2010 | 11/28/2011 | 257.00 | 2,521.58 | 0.00 | 2,372.26 | 149.32 |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 11/12/2009 | 11/28/2011 | 760.00 | 7,456.82 | 0.00 | 7,656.54 | (199.72) |

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Tax Year Account No. Legal Name
2011 R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105) | 09/10/2009 | 11/28/2011 | 1,465.00 | 14,374.01 | 0.00 | 14,298.98 | 75.03 |
| SABMiller PLC SPONSORED ADR (78572M105) | 01/22/2008 | 11/28/2011 | 272.00 | 9,084.62 | 0.00 | 6,151.12 | 2,933.51 |
| SAP AG (SPON ADR) (803054204) | 11/18/2009 | 11/28/2011 | 129.00 | 7,315.45 | 0.00 | 6,313.98 | 1,001.47 |
| SAP AG (SPON ADR) (803054204) | 01/25/2010 | 11/28/2011 | 146.00 | 8,279.50 | 0.00 | 6,775.89 | 1,503.61 |
| SAP AG (SPON ADR) (803054204) | 10/29/2009 | 11/28/2011 | 163.00 | 9,243.55 | 0.00 | 7,623.03 | 1,620.53 |
| SCHLUMBERGER LTD CMN (806857108) | 09/15/2009 | 11/28/2011 | 104.00 | 7,152.98 | 0.00 | 6,187.06 | 965.92 |
| SCHLUMBERGER LTD CMN (806857108) | 04/30/2009 | 11/28/2011 | 105.00 | 7,221.76 | 0.00 | 5,131.38 | 2,090.38 |
| SCHLUMBERGER LTD CMN (806857108) | 06/25/2009 | 11/28/2011 | 131.00 | 9,010.01 | 0.00 | 7,217.63 | 1,792.38 |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (873382208) | 05/21/2010 | 11/28/2011 | 132.00 | 2,355.50 | 0.00 | 2,580.46 | (224.97) |
| TELEFONICA S.A. ADR SPONSORED ADR CMN (873382208) | 06/23/2009 | 11/28/2011 | 585.00 | 10,439.13 | 0.00 | 12,766.34 | (2,327.21) |
| TENECENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 06/17/2010 | 11/28/2011 | 73.00 | 1,370.91 | 0.00 | 1,169.07 | 201.84 |
| TENECENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 04/26/2010 | 11/28/2011 | 129.00 | 2,422.57 | 0.00 | 2,735.91 | (313.34) |
| TENECENT HOLDINGS LIMITED UNSPONSORED ADR CMN (880320109) | 04/23/2010 | 11/28/2011 | 353.00 | 6,629.21 | 0.00 | 7,322.10 | (692.89) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 04/21/2010 | 11/28/2011 | 143.00 | 2,636.23 | 0.00 | 2,912.09 | (275.87) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 11/22/2010 | 11/28/2011 | 186.00 | 3,428.94 | 0.00 | 3,826.67 | (397.73) |
| TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302) | 10/21/2009 | 11/28/2011 | 672.00 | 12,388.42 | 0.00 | 13,203.93 | (815.51) |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 12/13/2006 | 11/28/2011 | 228.00 | 8,682.07 | 0.00 | 7,256.81 | 1,425.27 |
| TEVA PHARMACEUTICAL IND LTD ADS (881624209) | 04/25/2007 | 11/28/2011 | 328.00 | 12,413.84 | 0.00 | 12,083.12 | 330.72 |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 08/04/2010 | 11/28/2011 | 37.00 | 2,365.73 | 0.00 | 2,753.45 | (387.72) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 12/02/2009 | 11/28/2011 | 60.00 | 3,836.33 | 0.00 | 4,921.70 | (1,085.37) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 01/15/2010 | 11/28/2011 | 80.00 | 5,115.10 | 0.00 | 7,271.05 | (2,155.95) |
| TOYOTA MOTOR CORPORATION SPON ADR (892331307) | 11/19/2009 | 11/28/2011 | 135.00 | 8,631.73 | 0.00 | 10,535.85 | (1,904.12) |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 06/30/2010 | 11/28/2011 | 548.00 | 1,743.26 | 0.00 | 2,357.82 | (614.56) |
| TURKIYE GARANTI BANKASI AS GDS CMN (900148701) | 03/16/2010 | 11/28/2011 | 649.00 | 2,064.56 | 0.00 | 2,700.36 | (635.80) |

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Tax Year 2011 Account No. Legal Name
R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|-------------------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| TURKYE GARANTI BANKASI AS GDS CMN (900148701) | 02/04/2010 | 11/28/2011 | 2,334.00 | 7,424.77 | 0.00 | 10,116.72 | (2,691.95) |
| VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402) | 08/25/2010 | 11/28/2011 | 98.00 | 3,095.76 | 0.00 | 1,929.62 | 1,166.14 |
| VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402) | 10/04/2010 | 11/28/2011 | 115.00 | 3,632.78 | 0.00 | 2,669.69 | 963.09 |
| VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402) | 08/02/2010 | 11/28/2011 | 234.00 | 7,391.91 | 0.00 | 5,085.15 | 2,306.76 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 01/28/2009 | 11/28/2011 | 68.00 | 1,703.37 | 0.00 | 765.80 | 937.57 |
| WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107) | 02/20/2009 | 11/28/2011 | 518.00 | 12,975.64 | 0.00 | 5,154.75 | 7,820.89 |
| Net NonCovered Long-Term Gains (Losses) | | | 898,928.72 | 0.00 | | 718,624.15 | 180,304.64 |

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Tax Year 2011 Account No. Legal Name
THE ANN & MITT ROMNEY 1995

REALIZED GAINS AND LOSSES
Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

| SHORT-TERM GAINS (LOSSES) | | LONG-TERM GAINS (LOSSES) | | ORDINARY GAINS (LOSSES) | |
|--|--------------------|---|-------------------|---|-------------|
| Net Covered Short-Term Gains (Losses) | (52,005.34) | Net Covered Long-Term Gains (Losses) | 0.00 | Net Ordinary Gains (Losses) | 0.00 |
| Net NonCovered Short-Term Gains (Losses) | (5,590.87) | Net NonCovered Long-Term Gains (Losses) | 375,196.44 | | |
| Net 1099B Non Reportable Short-Term Gains (Losses) | 0.00 | Net 1099B Non Reportable Long-Term Gains (Losses) | 0.00 | | |
| Net Miscellaneous Short-Term Gains (Losses) | 0.00 | Net Miscellaneous Long-Term Gains (Losses) | 0.00 | Net Miscellaneous Ordinary Gains (Losses) | 0.00 |
| Net Regulated Futures Contract Short-Term Gains (Losses) | 0.00 | Net Regulated Futures Contract Long-Term Gains (Losses) | 0.00 | | |
| Total Short-Term Gains (Losses) | (57,596.21) | Total Long-Term Gains (Losses) | 375,196.44 | Total Ordinary Gains (Losses) | 0.00 |

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| AMERICAN TOWER CORPORATION CMN CLASS A (029912201) | 01/25/2011 | 03/18/2011 | 17.00 | 858.04 | 0.00 | 871.80 | (13.76) |
| JPMORGAN CHASE & CO CMN (46625H100) | 01/04/2011 | 03/18/2011 | 61.00 | 2,787.87 | 0.00 | 2,665.54 | 122.33 |
| LOWES COMPANIES INC CMN (548661107) | 02/15/2011 | 03/18/2011 | 50.00 | 1,307.20 | 0.00 | 1,268.04 | 39.16 |
| THERMO FISHER SCIENTIFIC INC CMN (883556102) | 01/20/2011 | 03/18/2011 | 12.00 | 630.29 | 0.00 | 663.55 | (33.26) |
| SOUTHWESTERN ENERGY CO. CMN (845467109) | 01/20/2011 | 07/22/2011 | 282.00 | 13,725.32 | 0.00 | 10,750.18 | 2,975.14 |
| BANK OF AMERICA CORP CMN (060505104) | 01/04/2011 | 08/09/2011 | 604.00 | 4,184.25 | 0.00 | 8,557.17 | (4,372.92) |
| BANK OF AMERICA CORP CMN (060505104) | 02/15/2011 | 08/09/2011 | 978.00 | 6,775.16 | 0.00 | 14,536.89 | (7,761.73) |
| BANK OF AMERICA CORP CMN (060505104) | 06/28/2011 | 08/09/2011 | 1,382.00 | 9,573.89 | 0.00 | 14,996.50 | (5,422.61) |
| AMERICAN EXPRESS CO. CMN (025816109) | 08/09/2011 | 08/29/2011 | 228.00 | 11,092.33 | 0.00 | 10,177.28 | 915.05 |
| AMERICAN EXPRESS CO. CMN (025816109) | 05/03/2011 | 08/29/2011 | 239.00 | 11,627.48 | 0.00 | 11,941.04 | (313.56) |
| AMERICAN EXPRESS CO. CMN (025816109) | 04/12/2011 | 08/29/2011 | 430.00 | 20,919.74 | 0.00 | 19,875.25 | 1,044.49 |
| AMERICAN EXPRESS CO. CMN (025816109) | 03/18/2011 | 08/29/2011 | 478.00 | 23,254.97 | 0.00 | 21,185.58 | 2,069.39 |
| AMERICAN TOWER CORPORATION CMN CLASS A (029912201) | 01/25/2011 | 08/29/2011 | 886.00 | 45,961.25 | 0.00 | 45,436.21 | 525.04 |
| BOEING COMPANY CMN (097023105) | 07/22/2011 | 08/29/2011 | 163.00 | 10,409.53 | 0.00 | 11,850.13 | (1,440.60) |
| CONOCOPHILLIPS CMN (20825C104) | 04/06/2011 | 08/29/2011 | 457.00 | 30,497.03 | 0.00 | 36,859.52 | (6,362.49) |
| DEVON ENERGY CORPORATION (NEW) CMN (25179M103) | 03/18/2011 | 08/29/2011 | 83.00 | 5,364.10 | 0.00 | 7,564.81 | (2,200.72) |

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Tax Year 2011 Account No. [REDACTED] Legal Name THE ANN & MITT ROMNEY 1995

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|-------------------|----------------------------|--------------------------------|-------------------------|--------------------|
| Covered Short-Term Gains (Losses) | | | | | | | |
| DEVON ENERGY CORPORATION (NEW) CMN (25179M103) | 07/22/2011 | 08/29/2011 | 171.00 | 11,051.33 | 0.00 | 14,379.77 | (3,328.44) |
| DEVON ENERGY CORPORATION (NEW) CMN (25179M103) | 03/02/2011 | 08/29/2011 | 307.00 | 19,840.69 | 0.00 | 27,337.92 | (7,497.23) |
| EMC CORPORATION MASS CMN (268648102) | 02/15/2011 | 08/29/2011 | 1,041.00 | 22,849.51 | 0.00 | 26,081.50 | (5,231.99) |
| GENERAL ELECTRIC CO CMN (369604103) | 01/04/2011 | 08/29/2011 | 1,036.00 | 16,327.05 | 0.00 | 19,030.08 | (2,703.04) |
| GOOGLE, INC. CMN CLASS A (38259P508) | 02/15/2011 | 08/29/2011 | 17.00 | 9,111.14 | 0.00 | 10,637.47 | (1,526.33) |
| JPMORGAN CHASE & CO CMN (46625H100) | 01/04/2011 | 08/29/2011 | 206.00 | 7,615.90 | 0.00 | 9,001.64 | (1,385.75) |
| JPMORGAN CHASE & CO CMN (46625H100) | 08/09/2011 | 08/29/2011 | 335.00 | 12,385.08 | 0.00 | 11,836.09 | 548.99 |
| LOWES COMPANIES INC CMN (548661107) | 02/15/2011 | 08/29/2011 | 356.00 | 7,214.34 | 0.00 | 9,028.44 | (1,814.10) |
| MERCK & CO., INC. CMN (58933Y105) | 06/14/2011 | 08/29/2011 | 430.00 | 13,843.67 | 0.00 | 15,350.36 | (1,506.69) |
| MERCK & CO., INC. CMN (58933Y105) | 04/21/2011 | 08/29/2011 | 1,096.00 | 35,285.26 | 0.00 | 37,501.72 | (2,216.46) |
| NIKE CLASS-B CMN CLASS B (654106103) | 03/18/2011 | 08/29/2011 | 165.00 | 14,340.45 | 0.00 | 12,774.33 | 1,566.12 |
| PRAXAIR, INC CMN SERIES (74005P104) | 03/02/2011 | 08/29/2011 | 100.00 | 9,599.16 | 0.00 | 9,850.41 | (251.25) |
| PRUDENTIAL FINANCIAL INC CMN (744320102) | 07/26/2011 | 08/29/2011 | 183.00 | 9,045.02 | 0.00 | 11,082.66 | (2,037.64) |
| PRUDENTIAL FINANCIAL INC CMN (744320102) | 08/09/2011 | 08/29/2011 | 220.00 | 10,873.80 | 0.00 | 11,155.08 | (281.28) |
| SOUTHWESTERN ENERGY CO. CMN (845467109) | 06/28/2011 | 08/29/2011 | 586.00 | 28,963.84 | 0.00 | 36,255.00 | (7,291.16) |
| THERMO FISHER SCIENTIFIC INC CMN (883556102) | 01/20/2011 | 08/29/2011 | 40.00 | 1,471.61 | 0.00 | 1,524.85 | (53.24) |
| VISA INC. CMN CLASS A (92826C839) | 01/20/2011 | 08/29/2011 | 201.00 | 10,890.05 | 0.00 | 11,114.50 | (224.45) |
| WALT DISNEY COMPANY (THE) CMN (254687106) | 08/10/2011 | 08/29/2011 | 310.00 | 10,133.71 | 0.00 | 9,775.20 | 358.51 |
| WALT DISNEY COMPANY (THE) CMN (254687106) | 08/09/2011 | 08/29/2011 | 1,010.00 | 33,016.27 | 0.00 | 33,826.62 | (810.36) |
| Net Covered Short-Term Gains (Losses) | | | 501,449.92 | | 0.00 | 553,455.22 | (52,005.34) |
| NonCovered Short-Term Gains (Losses) | | | | | | | |
| AFAC INCORPORATED CMN (001055102) | 04/13/2010 | 01/04/2011 | 161.00 | 9,101.83 | 0.00 | 8,878.52 | 223.31 |
| VISA INC. CMN CLASS A (92826C839) | 07/21/2010 | 03/02/2011 | 44.00 | 3,235.41 | 0.00 | 3,206.64 | 28.77 |

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Short-Term Gains (Losses) | | | | | | | |
| AFLAC INCORPORATED CMN (001055102) | 06/09/2010 | 03/18/2011 | 166.00 | 8,421.90 | 0.00 | 7,044.13 | 1,377.77 |
| BOEING COMPANY CMN (097023105) | 09/21/2010 | 03/18/2011 | 12.00 | 827.42 | 0.00 | 765.21 | 62.21 |
| STAPLES, INC. CMN (855030102) | 04/13/2010 | 03/18/2011 | 94.00 | 1,855.61 | 0.00 | 2,242.63 | (387.02) |
| THE BANK OF NY MELLON CORP CMN (064058100) | 05/12/2010 | 03/18/2011 | 19.00 | 546.52 | 0.00 | 589.84 | (43.32) |
| THE BANK OF NY MELLON CORP CMN (064058100) | 11/30/2010 | 06/28/2011 | 481.00 | 11,674.27 | 0.00 | 13,014.61 | (1,340.34) |
| STAPLES, INC. CMN (855030102) | 09/21/2010 | 08/09/2011 | 443.00 | 5,605.61 | 0.00 | 8,756.34 | (3,150.73) |
| BOEING COMPANY CMN (097023105) | 09/21/2010 | 08/29/2011 | 142.00 | 9,068.43 | 0.00 | 9,054.94 | 13.48 |
| GENERAL ELECTRIC CO CMN (389604103) | 10/19/2010 | 08/29/2011 | 1,437.00 | 22,646.68 | 0.00 | 23,299.09 | (652.41) |
| GENERAL ELECTRIC CO CMN (389604103) | 10/13/2010 | 08/29/2011 | 1,445.00 | 22,772.76 | 0.00 | 25,253.25 | (2,480.49) |
| LOWES COMPANIES INC CMN (548661107) | 09/28/2010 | 08/29/2011 | 371.00 | 7,518.32 | 0.00 | 8,281.05 | (762.73) |
| SOUTHWESTERN ENERGY CO. CMN (845467109) | 10/13/2010 | 08/29/2011 | 728.00 | 26,783.25 | 0.00 | 25,262.62 | 1,520.63 |
| Net NonCovered Short-Term Gains (Losses) | | | | 130,058.01 | 0.00 | 135,648.87 | (5,590.87) |

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|---|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| AFLAC INCORPORATED CMN (001055102) | 08/25/2009 | 01/04/2011 | 154.00 | 8,706.10 | 0.00 | 6,444.22 | 2,261.88 |
| EMERSON ELECTRIC CO. CMN (2910111104) | 03/30/2009 | 01/04/2011 | 298.00 | 16,837.13 | 0.00 | 8,228.82 | 8,608.31 |
| BAXTER INTERNATIONAL INC CMN (071813109) | 10/27/2009 | 01/20/2011 | 114.00 | 5,749.41 | 0.00 | 6,266.33 | (516.92) |
| BAXTER INTERNATIONAL INC CMN (071813109) | 01/04/2007 | 01/20/2011 | 329.00 | 16,592.60 | 0.00 | 15,348.31 | 1,244.29 |
| EXXON MOBIL CORPORATION CMN (302316102) | 11/17/2008 | 01/20/2011 | 461.00 | 35,663.88 | 0.00 | 34,003.27 | 1,660.61 |
| FREEMPORT-MCMORAN COPPER & GOLD CMN (35671D857) | 06/09/2009 | 01/25/2011 | 2.00 | 210.89 | 0.00 | 116.68 | 94.21 |
| FREEMPORT-MCMORAN COPPER & GOLD CMN (35671D857) | 07/06/2009 | 01/25/2011 | 390.00 | 41,122.87 | 0.00 | 18,015.31 | 23,107.56 |
| CISCO SYSTEMS, INC. CMN (172758102) | 04/14/2009 | 02/15/2011 | 11.00 | 204.77 | 0.00 | 199.71 | 5.06 |

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Tax Year Account No. Legal Name
2011 THE ANN & MITT ROMNEY 1995

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

| LONG-TERM GAINS (LOSSES) | | | | | | | |
|--|--------------------------------|-------------------------|----------|----------------------------|-----------------------------------|-------------------------|----------------------|
| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| CISCO SYSTEMS, INC. CMN (17275R102) | 04/20/2005 | 02/15/2011 | 692.00 | 12,882.02 | 0.00 | 12,148.27 | 733.75 |
| CISCO SYSTEMS, INC. CMN (17275R102) | 02/20/2009 | 02/15/2011 | 1,875.00 | 34,904.32 | 0.00 | 28,678.13 | 6,226.20 |
| OCCIDENTAL PETROLEUM CORP CMN (674599105) | 09/06/2007 | 03/02/2011 | 228.00 | 22,920.44 | 0.00 | 13,510.80 | 9,409.64 |
| AFLAC INCORPORATED CMN (001055102) | 08/25/2009 | 03/18/2011 | 555.00 | 28,157.54 | 0.00 | 23,224.31 | 4,933.24 |
| APPLE, INC. CMN (037833100) | 07/06/2009 | 03/18/2011 | 3.00 | 994.00 | 0.00 | 411.44 | 582.56 |
| BIOGEN IDEC INC. CMN (09062X103) | 05/12/2009 | 03/18/2011 | 14.00 | 975.01 | 0.00 | 678.61 | 296.40 |
| CHARLES SCHWAB CORPORATION CMN (808613105) | 06/01/2009 | 03/18/2011 | 36.00 | 630.28 | 0.00 | 660.72 | (30.44) |
| MC DONALDS CORP CMN (580135101) | 03/02/2010 | 03/18/2011 | 8.00 | 583.82 | 0.00 | 512.68 | 71.14 |
| MICROSOFT CORPORATION CMN (594918104) | 09/29/2005 | 03/18/2011 | 32.00 | 800.02 | 0.00 | 821.44 | (21.42) |
| PEPSICO INC CMN (713448108) | 04/03/2003 | 03/18/2011 | 10.00 | 628.96 | 0.00 | 383.55 | 245.41 |
| QUALCOMM INC CMN (747525103) | 08/20/2004 | 03/18/2011 | 59.00 | 3,061.58 | 0.00 | 2,128.43 | 933.16 |
| SCHLUMBERGER LTD CMN (806857108) | 04/14/2009 | 03/18/2011 | 1.00 | 85.65 | 0.00 | 44.44 | 41.21 |
| SCHLUMBERGER LTD CMN (806857108) | 06/02/2005 | 03/18/2011 | 17.00 | 1,456.12 | 0.00 | 597.47 | 858.64 |
| BAXTER INTERNATIONAL INC CMN (071813109) | 01/04/2007 | 04/06/2011 | 716.00 | 38,702.13 | 0.00 | 33,402.40 | 5,299.73 |
| SCHLUMBERGER LTD CMN (806857108) | 06/02/2005 | 04/06/2011 | 229.00 | 20,983.13 | 0.00 | 8,048.32 | 12,934.81 |
| BIOGEN IDEC INC. CMN (09062X103) | 05/12/2009 | 04/21/2011 | 155.00 | 16,082.57 | 0.00 | 7,513.13 | 8,569.44 |
| BIOGEN IDEC INC. CMN (09062X103) | 10/27/2009 | 04/21/2011 | 411.00 | 42,644.74 | 0.00 | 18,350.37 | 24,294.37 |
| COSTCO WHOLESALE CORPORATION CMN (22160K105) | 04/21/2009 | 06/28/2011 | 165.00 | 13,162.02 | 0.00 | 7,471.93 | 5,690.09 |
| THE BANK OF NY MELLON CORP CMN (064058100) | 05/12/2010 | 06/28/2011 | 512.00 | 12,426.66 | 0.00 | 15,894.63 | (3,467.97) |
| THE BANK OF NY MELLON CORP CMN (064058100) | 05/18/2010 | 06/28/2011 | 549.00 | 13,324.68 | 0.00 | 16,261.82 | (2,937.14) |
| EMERSON ELECTRIC CO. CMN (291011104) | 03/30/2009 | 07/22/2011 | 633.00 | 34,876.48 | 0.00 | 17,479.35 | 17,397.13 |
| PEPSICO INC CMN (713448108) | 04/03/2003 | 07/26/2011 | 290.00 | 18,620.34 | 0.00 | 11,122.95 | 7,497.39 |
| BANK OF AMERICA CORP CMN (060505104) | 02/02/2010 | 08/09/2011 | 515.00 | 3,567.70 | 0.00 | 8,046.36 | (4,478.66) |
| BANK OF AMERICA CORP CMN (060505104) | 01/26/2010 | 08/09/2011 | 1,678.00 | 11,624.45 | 0.00 | 25,331.42 | (13,706.97) |
| STAPLES, INC. CMN (855030102) | 03/09/2010 | 08/09/2011 | 396.00 | 5,010.89 | 0.00 | 9,119.40 | (4,108.51) |

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



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Tax Year Account No. Legal Name
2011 THE ANN & MITT ROMNEY 1995

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|-----------------------------|----------------------|----------|----------------------------|--------------------------------|-------------------------|-------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| STARPLES, INC. CMN (855030102) | 04/13/2010 | 08/09/2011 | 501.00 | 6,339.53 | 0.00 | 11,952.76 | (5,613.23) |
| STARPLES, INC. CMN (855030102) | 02/02/2010 | 08/09/2011 | 547.00 | 6,921.60 | 0.00 | 13,088.51 | (6,166.91) |
| STARPLES, INC. CMN (855030102) | 01/26/2010 | 08/09/2011 | 629.00 | 7,959.21 | 0.00 | 15,132.23 | (7,173.02) |
| APPLE, INC. CMN (037833100) | 07/06/2009 | 08/29/2011 | 221.00 | 86,062.37 | 0.00 | 30,309.53 | 55,752.84 |
| BOEING COMPANY CMN (097023105) | 10/14/2008 | 08/29/2011 | 599.00 | 38,253.44 | 0.00 | 27,559.27 | 10,694.17 |
| CHARLES SCHWAB CORPORATION CMN (808513105) | 06/01/2009 | 08/29/2011 | 277.00 | 3,429.19 | 0.00 | 5,083.84 | (1,654.64) |
| CHARLES SCHWAB CORPORATION CMN (808513105) | 08/05/2009 | 08/29/2011 | 1,918.00 | 23,744.38 | 0.00 | 33,906.79 | (10,162.41) |
| COSTCO WHOLESALE CORPORATION CMN (22160K105) | 04/21/2009 | 08/29/2011 | 672.00 | 52,184.23 | 0.00 | 30,431.12 | 21,753.11 |
| GENERAL MILLS INC CMN (370334104) | 05/18/2010 | 08/29/2011 | 328.00 | 12,168.57 | 0.00 | 12,145.33 | 23.24 |
| GENERAL MILLS INC CMN (370334104) | 07/08/2010 | 08/29/2011 | 341.00 | 12,650.86 | 0.00 | 12,507.74 | 143.12 |
| GENERAL MILLS INC CMN (370334104) | 05/12/2010 | 08/29/2011 | 362.00 | 13,429.94 | 0.00 | 13,243.82 | 186.12 |
| GOOGLE, INC. CMN CLASS A (38259P508) | 07/21/2010 | 08/29/2011 | 16.00 | 8,575.19 | 0.00 | 7,697.52 | 877.67 |
| GOOGLE, INC. CMN CLASS A (38259P508) | 07/08/2010 | 08/29/2011 | 17.00 | 9,111.14 | 0.00 | 7,712.96 | 1,398.18 |
| GOOGLE, INC. CMN CLASS A (38259P508) | 06/09/2010 | 08/29/2011 | 31.00 | 16,614.44 | 0.00 | 15,028.25 | 1,586.19 |
| GOOGLE, INC. CMN CLASS A (38259P508) | 06/15/2010 | 08/29/2011 | 32.00 | 17,150.39 | 0.00 | 15,682.74 | 1,467.65 |
| HONEYWELL INTL INC CMN (438516106) | 12/18/2008 | 08/29/2011 | 218.00 | 10,037.83 | 0.00 | 7,189.36 | 2,848.48 |
| HONEYWELL INTL INC CMN (438516106) | 07/28/2009 | 08/29/2011 | 309.00 | 14,227.94 | 0.00 | 10,505.17 | 3,722.78 |
| HONEYWELL INTL INC CMN (438516106) | 04/28/2009 | 08/29/2011 | 721.00 | 33,198.53 | 0.00 | 21,365.47 | 11,833.06 |
| JOHNSON & JOHNSON CMN (478160104) | 11/17/2008 | 08/29/2011 | 361.00 | 23,326.94 | 0.00 | 21,345.64 | 1,981.30 |
| JOHNSON & JOHNSON CMN (478160104) | 03/10/2009 | 08/29/2011 | 490.00 | 31,662.60 | 0.00 | 23,306.85 | 8,355.75 |
| JPMORGAN CHASE & CO CMN (46625H100) | 04/14/2009 | 08/29/2011 | 85.00 | 3,142.48 | 0.00 | 2,723.83 | 418.65 |
| JPMORGAN CHASE & CO CMN (46625H100) | 04/25/2005 | 08/29/2011 | 1,293.00 | 47,802.71 | 0.00 | 45,529.12 | 2,273.59 |
| LOWES COMPANIES INC CMN (548661107) | 08/25/2010 | 08/29/2011 | 700.00 | 14,185.51 | 0.00 | 14,423.29 | (237.79) |
| LOWES COMPANIES INC CMN (548661107) | 07/13/2010 | 08/29/2011 | 740.00 | 14,996.11 | 0.00 | 15,647.37 | (651.27) |
| MC DONALDS CORP CMN (580135101) | 03/02/2010 | 08/29/2011 | 136.00 | 12,247.92 | 0.00 | 8,715.50 | 3,532.42 |

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⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



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Tax Year Account No. Legal Name
2011 THE ANN & MITT ROMNEY 1995

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

| Description (Product Identifier) | Date Acquired or Sold Short | Date Sold or Covered | Quantity | Sale Proceeds ⁵ | Total Accretion (Amortization) | Cost Basis ⁴ | Total Gain (Loss) |
|--|--------------------------------|-------------------------|---------------------|----------------------------|-----------------------------------|-------------------------|----------------------|
| NonCovered Long-Term Gains (Losses) | | | | | | | |
| MC DONALDS CORP CMN (580135101) | 01/26/2010 | 08/29/2011 | 256.00 | 23,235.03 | 0.00 | 16,498.12 | 6,736.91 |
| MICROSOFT CORPORATION CMN (594918104) | 09/29/2005 | 08/29/2011 | 95.00 | 2,431.95 | 0.00 | 2,438.65 | (6.70) |
| MICROSOFT CORPORATION CMN (594918104) | 11/05/2008 | 08/29/2011 | 1,808.00 | 46,283.91 | 0.00 | 42,153.53 | 4,130.38 |
| NIKE CLASS-B CMN CLASS B (654106103) | 11/20/2009 | 08/29/2011 | 543.00 | 47,193.12 | 0.00 | 34,454.28 | 12,738.84 |
| OCCIDENTAL PETROLEUM CORP CMN (674559105) | 08/25/2010 | 08/29/2011 | 166.00 | 13,698.49 | 0.00 | 12,073.11 | 1,625.38 |
| OCCIDENTAL PETROLEUM CORP CMN (674559105) | 09/06/2007 | 08/29/2011 | 378.00 | 31,192.94 | 0.00 | 22,399.49 | 8,793.45 |
| ORACLE CORPORATION CMN (68389X105) | 04/06/2009 | 08/29/2011 | 1,626.00 | 44,478.21 | 0.00 | 30,723.27 | 13,754.94 |
| PEPSICO INC CMN (713448108) | 09/06/2002 | 08/29/2011 | 300.00 | 19,063.13 | 0.00 | 11,424.47 | 7,638.66 |
| PEPSICO INC CMN (713448108) | 04/03/2003 | 08/29/2011 | 504.00 | 32,026.06 | 0.00 | 19,330.92 | 12,695.14 |
| PRAXAIR, INC CMN SERIES (74005P104) | 07/22/2004 | 08/29/2011 | 361.00 | 34,652.98 | 0.00 | 14,194.56 | 20,458.42 |
| PROCTER & GAMBLE COMPANY (THE) CMN (742718109) | 02/11/2009 | 08/29/2011 | 643.00 | 40,479.09 | 0.00 | 33,020.37 | 7,458.72 |
| QUALCOMM INC CMN (747525103) | 08/20/2004 | 08/29/2011 | 1,257.00 | 63,107.22 | 0.00 | 45,346.27 | 17,760.95 |
| SCHLUMBERGER LTD CMN (806857108) | 06/02/2005 | 08/29/2011 | 599.00 | 45,313.89 | 0.00 | 21,052.16 | 24,261.74 |
| THE TRAVELERS COMPANIES, INC CMN (89417E109) | 10/03/2006 | 08/29/2011 | 896.00 | 45,250.09 | 0.00 | 42,418.88 | 2,831.21 |
| THERMO FISHER SCIENTIFIC INC CMN (883556102) | 04/14/2009 | 08/29/2011 | 53.00 | 2,871.51 | 0.00 | 1,998.48 | 933.03 |
| THERMO FISHER SCIENTIFIC INC CMN (883556102) | 03/05/2007 | 08/29/2011 | 758.00 | 41,067.95 | 0.00 | 33,775.04 | 7,292.90 |
| VISA INC. CMN CLASS A (92826C839) | 07/21/2010 | 08/29/2011 | 80.00 | 6,962.09 | 0.00 | 5,830.26 | 1,131.83 |
| VISA INC. CMN CLASS A (92826C839) | 10/10/2008 | 08/29/2011 | 93.00 | 8,093.43 | 0.00 | 4,639.52 | 3,453.91 |
| VISA INC. CMN CLASS A (92826C839) | 11/20/2008 | 08/29/2011 | 288.00 | 25,063.53 | 0.00 | 14,474.05 | 10,589.48 |
| Net NonCovered Long-Term Gains (Losses) | | | 1,556,080.87 | 0.00 | 1,180,884.46 | 375,196.44 | |

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Tax Year 2011 Account No. [REDACTED] Tax ID Number [REDACTED] Legal Name R BRADFORD MALT & ANN ROMNEY

PROCEEDS FROM BROKER TRANSACTIONS
SUBSTITUTE FORM 1099-B, OMB NO. 1545-0715

NONCOVERED SECURITIES TRANSACTIONS (Gross proceeds less commissions and option premiums)

| CUSIP No. Quantity | Box 1a: Date of Sale or Exchange Acquisition | Box 2: Gross Proceeds of Stocks, Bonds, etc. | Box 3: Cost or Other Basis | Box 5: Wash Sale Loss Disallowed | Box 6: Check if a Noncovered Security | * Gain or (Loss) Box 8: Type of Gain or Loss | Box 9: Description | Box 15: Check if Loss not Allowed Based on Amount in Box 2 |
|-------------------------------|--|---|-------------------------------|-------------------------------------|--|---|--------------------------------|---|
| 87235A101 0.00 | 05/10/2011 | 341.79 | | | X | | PROCEEDS RESULTING FROM MERGER | |
| ACCOUNT TOTAL (NONCOVERED) | | 341.79 | | | | | | |



The following information was furnished to the Internal Revenue Service as reportable gross proceeds less commissions for the period January 1, 2011 to December 31, 2011.
* Gain or Loss information is provided for your information only and is not reported to the Internal Revenue Service. The Gain or Loss value may not sum due to rounding differences.

Preparer Explanation for Not Filing Electronically

OMB No. 1545-2200

▶ Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.

Attachment
Sequence No. **173**

Name(s) on tax return

Taxpayer's identifying number

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Three out of four taxpayers now use IRS e-file. Go to www.irs.gov/efile for details on using IRS e-file. The benefits of electronic filing include the following.

- Faster refunds
- Secure transmissions
- E-payment options
- More accurate returns
- Easier filing method
- Receipt acknowledged

Check the applicable box to indicate the reason this return is not being filed electronically. Do not check more than one box.

1 ☒ Taxpayer chose to file this return on paper.

2 ☐ The preparer received a waiver from the requirement to electronically file the tax return.

Waiver Reference Number _____ Approval Letter Date _____

3 ☐ The preparer is a member of a recognized religious group that is conscientiously opposed to filing electronically.

4 ☐ This return was rejected by IRS e-file and the reject condition could not be resolved.

Reject code: _____ Number of attempts to resolve reject: _____

5 ☐ The preparer's e-file software package does not support Form _____ or Schedule _____ attached to this return.

6 Check the box that applies and provide additional information if requested.

a ☐ The preparer is ineligible to file electronically because IRS e-file does not accept foreign preparers without social security numbers who live and work abroad.

b ☐ The preparer is ineligible to participate in IRS e-file.

c ☐ Other: Describe below the circumstances that prevented the preparer from filing this return electronically.


THE ANN AND MITT ROMNEY 1995 FAMILY TRUST


ATTACHMENT 1

FEDERAL CAPITAL GAIN DISTRIBUTIONS

CAPITAL GAIN DISTRIBUTIONS

15% RATE CAPITAL GAIN DISTRIBUTIONS

GOLDMAN SACHS # 



12,851.

TOTAL 15% RATE CAPITAL GAIN DISTRIBUTIONS

12,851.

TOTAL CAPITAL GAIN DISTRIBUTIONS

12,851.


 ATTACHMENT 1

GAINS AND LOSSES FROM PASS-THRU ENTITIESATTACHMENT 2NET SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

| | |
|-----------------------------------|-----------|
| SANKATY HYA | 82. |
| SANKATY COPS(OTHER) | -194. |
| GS HEDGE FUND PARTNERS, LLC | 9,600. |
| PROSPECT HARBOR INV | 369. |
| BC PTRS VIII | -26. |
| GS HEDGE FUND PARTNERS III, LLC | 6,375. |
| BCV PTRS 2005 | 12,955. |
| DYNAMIC EQUITY MGRS: PORTFOLIO 2 | 3,773. |
| BC PTRS IX | -657. |
| SELECT COMMODITIES STRATEGIES, LI | 9,923. |
| FAIRHOLME: DYNAMIC EQUITY | -96,849. |
| WHITEHALL STREET GLOBAL REAL ESTA | -36,287. |
| BCIP II-D | 393. |
| BC PTRS X | -31. |
| GS PROPRIETARY ACCESS FUND | 10,490. |
| BROOKSIDE CAP PTRS FD II | -665,079. |

TOTAL NET SHORT-TERM GAIN OR LOSS (ROUNDED)

-745,163.ATTACHMENT 3NET LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

15% MAX RATE LONG-TERM CAPITAL GAIN (LOSS)

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

| | |
|---------------------------------|------------|
| BC PTRS VI | 22,321. |
| SANKATY HYA | 7,473. |
| BCIP II | -83,907. |
| BCIP III | 862,798. |
| SANKATY COPS(OTHER) | -2,764. |
| GS HEDGE FUND PARTNERS, LLC | 45,237. |
| SUN VENTURE CAPITAL PARTNERS I, | 82. |
| PROSPECT HARBOR INV | 242. |
| BC PTRS VIII | 1,789,078. |
| BC PTRS VIII-E | 104,044. |
| GS HEDGE FUND PARTNERS III, LLC | 9,429. |
| BCV PTRS 2005 | 176,404. |
| DYNAMIC EQUITY MGRS: PORTFOLIO | 60,020. |
| BC PTRS (SQ) VIII | -593. |
| BC PTRS IX | 21,588. |
| SELECT COMMODITIES STRATEGIES, | 45. |
| FAIRHOLME: DYNAMIC EQUITY | -186,403. |
| WHITEHALL STREET GLOBAL REAL ES | -389,795. |
| BCIP II-D | 28,237. |

GAINS AND LOSSES FROM PASS-THRU ENTITIES

ATTACHMENT 3 (CONT'D)

| | |
|--------------------------------|----------|
| BC PTRS X | -4. |
| BCV PTRS 2007 | 118,835. |
| BC PTRS ASIA | 11,880. |
| GS GLOBAL EQUITY OPPORTUNITIES | 21. |
| GS PROPRIETARY ACCESS FUND | -51,478. |
| BROOKSIDE CAP PTRS FD II | 82,880. |

| | |
|--|------------|
| TOTAL 15% MAX RATE CAPITAL GAIN (LOSS) | 2,625,670. |
|--|------------|

| | |
|--|-------------------|
| TOTAL NET LONG-TERM GAIN OR LOSS (ROUNDED) | <u>2,625,670.</u> |
|--|-------------------|

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

| | | | |
|---|-------------------|------------------|------------------|
| <u>SANKATY COPS (OTHER)</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -410. |
| TRADE OR BUSINESS EXPENSE | | | -580. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-990.</u> |
| <u>GS GLOBAL OPPORTUNITIES FUND LLC</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -89,073. |
| TRADE OR BUSINESS EXPENSE | | | -25,225. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-114,298.</u> |
| <u>GS HEDGE FUND PARTNERS, LLC</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -22,565. |
| TRADE OR BUSINESS EXPENSE | | | -40,391. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-62,956.</u> |
| <u>PROSPECT HARBOR INV</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -7,634. |
| TRADE OR BUSINESS EXPENSE | | | -3,851. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-11,485.</u> |
| <u>GS HEDGE FUND PARTNERS III, LLC</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -5,596. |
| TRADE OR BUSINESS EXPENSE | | | -9,347. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-14,943.</u> |
| <u>GS EMERGING MARKETS OPP</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS EXPENSE | | | -4,249. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-4,249.</u> |

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4 (CONT'D)SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONSBC PTRS IX(NON-PTP)

| | |
|------------------------------------|----------------|
| TRADE OR BUSINESS INTEREST EXPENSE | -4,522. |
| TRADE OR BUSINESS EXPENSE | -1,133. |
| NET INCOME OR ALLOWABLE LOSS | <u>-5,655.</u> |

SELECT COMMODITIES STRATEGIES, LLC(NON-PTP)

| | |
|------------------------------------|-----------------|
| TRADE OR BUSINESS INTEREST EXPENSE | -1,406. |
| TRADE OR BUSINESS EXPENSE | -27,035. |
| NET INCOME OR ALLOWABLE LOSS | <u>-28,441.</u> |

WHITEHALL STREET GLOBAL REAL ESTATE(NON-PTP)

| | |
|---------------------------------|------------------|
| ORDINARY INCOME(LOSS) | -136,312. |
| RENTAL REAL ESTATE INCOME(LOSS) | -154,970. |
| OTHER RENTAL INCOME(LOSS) | -1,180. |
| TRADE OR BUSINESS EXPENSE | -347. |
| NET INCOME OR ALLOWABLE LOSS | <u>-292,809.</u> |

BCIP II-D(NON-PTP)

| | |
|------------------------------------|----------------|
| TRADE OR BUSINESS INTEREST EXPENSE | -6,345. |
| TRADE OR BUSINESS EXPENSE | -1,356. |
| NET INCOME OR ALLOWABLE LOSS | <u>-7,701.</u> |

BC PTRS X(NON-PTP)

| | |
|------------------------------------|------------|
| TRADE OR BUSINESS INTEREST EXPENSE | -4. |
| NET INCOME OR ALLOWABLE LOSS | <u>-4.</u> |

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4 (CONT'D)SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

| | | | |
|--|-------------------|------------------|------------------|
| <u>GS HEDGE FUND PARTNERS, LLC</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | 437. |
| RENTAL REAL ESTATE INCOME (LOSS) | | | -9. |
| OTHER RENTAL INCOME (LOSS) | | | 56. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>484.</u> |
| | | | |
| <u>GS HEDGE FUND PARTNERS III</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| ORDINARY INCOME (LOSS) | | | -551. |
| RENTAL REAL ESTATE INCOME (LOSS) | | | -3. |
| OTHER RENTAL INCOME (LOSS) | | | 11. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-543.</u> |
| | | | |
| <u>GS PROPRIETARY ACCESS FUND</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -33,514. |
| TRADE OR BUSINESS EXPENSE | | | -25,189. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-58,703.</u> |
| | | | |
| <u>BROOKSIDE CAP PTRS FD II</u> | <u>[REDACTED]</u> | <u>(NON-PTP)</u> | |
| TRADE OR BUSINESS INTEREST EXPENSE | | | -77,762. |
| OTHER DEDUCTIONS | | | -140,476. |
| NET INCOME OR ALLOWABLE LOSS | | | <u>-218,238.</u> |
| | | | |
| TOTAL INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS | | | <u>-820,531.</u> |

RENT AND ROYALTY SUMMARY

| <u>PROPERTY</u> | <u>TOTAL INCOME</u> | <u>DEPLETION/ DEPR.</u> | <u>OTHER EXPENSES</u> | <u>UNALLOWABLE LOSS</u> | <u>ALLOWABLE NET INCOME</u> |
|----------------------|-------------------------|-----------------------------|---------------------------|-----------------------------|-------------------------------------|
| GS HEDGE FUND PARTNE | | | | | |
| SANKATY COPS (OTHER) | 18. | | | | 18. |
| PROSPECT HARBOR INV | 63. | | | | 63. |
| BC PTRS IX | 23. | | | | 23. |
| BCIP II-D | 16. | | | | 16. |
| GS HEDGE FUND PARTNE | 133. | | | | 133. |
| GS HEDGE FUND PARTNE | 3. | | | | 3. |
| GS PROPRIETARY ACCES | 68. | | 5. | | 63. |
| TOTALS | <u>324.</u> | | <u>5.</u> | | <u>319.</u> |

1

-207,778.

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

ATTACHMENT 6

FORM 6781, PART I -- SECTION 1256 CONTRACTS MARKED TO MARKET

| DESCRIPTION | DATE ACQUIRED | DATE SOLD | GROSS SALES PRICE | COST OR BASIS | GAIN/ (LOSS) |
|-------------------------------|------------------|--------------|-------------------------|------------------|-----------------|
| GS HEDGE FUND PARTNERS LLC | VAR | VAR | 295. | | 295. |
| GS HEDGE FUND PARTNERS III | VAR | VAR | | 90. | -90. |
| SELECT COMMODITIES STRATEGIES | VAR | VAR | | 28,671. | -28,671. |
| WHITEHALL GLOBAL RE 2007 | VAR | VAR | | 1,634. | -1,634. |
| GS PROPRIETARY ACCESS | VAR | VAR | 2,249. | | 2,249. |
| PROSPECT HARBOR INV | VAR | VAR | 121. | | 121. |
| BCIP III | VAR | VAR | | 1,439. | -1,439. |
| BC PTRS VIII | VAR | VAR | | 3,252. | -3,252. |
| BCIP II-D | VAR | VAR | 25. | | 25. |
| BC PTRS IX | VAR | VAR | 17. | | 17. |

TOTAL GAINS AND LOSSES

-32,379.

[REDACTED]

EXPLANATION OF INCOME AND DEDUCTIONSINCOMEATTACHMENT 7INTEREST INCOME

UNITED STATES GOVERNMENT INTEREST

| | | |
|--|------------|-----------|
| GS GLOBAL OPPORTUNITIES FUND L | [REDACTED] | 43,486. |
| GS HEDGE FUND PARTNERS, LLC | [REDACTED] | 4,963. |
| GS HEDGE FUND PARTNERS III, LL | [REDACTED] | 1,197. |
| DYNAMIC EQUITY MGRS: PORTFOLIO | [REDACTED] | 10. |
| SELECT COMMODITIES STRATEGIES, | [REDACTED] | 94. |
| FAIRHOLME: DYNAMIC EQUITY | [REDACTED] | 10. |
| GS PROPRIETARY ACCESS FUND | [REDACTED] | 23,731. |
| GOLDMAN SACHS # [REDACTED] | | 841,625. |
| GOLDMAN SACHS # [REDACTED] - BOND AMORTIZATION | | -242,162. |
| GOLDMAN SACHS # [REDACTED] - ACCRD INT PAID | | -10,839. |

TOTAL

662,115.

FOREIGN INTEREST

| | | |
|--|--|---------|
| GOLDMAN SACHS # [REDACTED] | | 28,625. |
| GOLDMAN SACHS # [REDACTED] - OID | | 16,537. |
| GOLDMAN SACHS # [REDACTED] - BOND AMORTIZATION | | -6,648. |
| PROSPECT HARBOR INV | | 6,656. |
| BC PTRS IX | | 4,310. |
| BCIP II-D | | 2,876. |

TOTAL

52,356.

OTHER INTEREST

| | | |
|--------------------------------|------------|----------|
| BC PTRS VI | [REDACTED] | 568. |
| SANKATY HYA | [REDACTED] | 420. |
| SANKATY HYA II | [REDACTED] | 2. |
| BCIP II | [REDACTED] | 12. |
| BCIP III | [REDACTED] | 4,709. |
| SANKATY COPS(OTHER) | [REDACTED] | 2,124. |
| GS GLOBAL OPPORTUNITIES FUND L | [REDACTED] | 170,646. |
| GS HEDGE FUND PARTNERS, LLC | [REDACTED] | 24,483. |
| SUN VENTURE CAPITAL PARTNERS I | [REDACTED] | 16. |
| BC PTRS V | [REDACTED] | 25. |
| PROSPECT HARBOR INV | [REDACTED] | 30,400. |
| BC PTRS VIII | [REDACTED] | 33. |
| BC PTRS VIII-E | [REDACTED] | 4. |
| GS HEDGE FUND PARTNERS III, LL | [REDACTED] | 6,183. |

ATTACHMENT 7

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

| | |
|--------------------------------|---------|
| BCV PTRS 2005 | 108. |
| DYNAMIC EQUITY MGRS: PORTFOLIO | 693. |
| BC PTRS IX | 34,987. |
| SELECT COMMODITIES STRATEGIES, | 344. |
| FAIRHOLME: DYNAMIC EQUITY | 1. |
| WHITEHALL STREET GLOBAL REAL E | 8,807. |
| BCIP II-D | 23,226. |
| BC PTRS EUROPE III | 3. |
| BC PTRS X | 30. |
| BCV PTRS 2007 | 45. |
| BC PTRS ASIA | 8. |
| GS PROPRIETARY ACCESS FUND | 46,301. |
| BROOKSIDE CAP PTRS FD II | 5,443. |
| GOLDMAN SACHS # | 6,841. |
| GOLDMAN SACHS # | 49. |
| GOLDMAN SACHS # | 24. |

| | |
|-------|----------|
| TOTAL | 366,535. |
|-------|----------|

| | |
|-----------------------|-------------------|
| TOTAL INTEREST INCOME | <u>1,081,006.</u> |
|-----------------------|-------------------|

ATTACHMENT 8DIVIDEND INCOMEQUALIFIED TOTAL DIVS FOR THE YEAR

| | | |
|-------------------|-----------------|-----------------|
| FOREIGN DIVIDENDS | | |
| GOLDMAN SACHS # | 91,064. | 105,885. |
| GOLDMAN SACHS # | 23,240. | 24,885. |
| GOLDMAN SACHS # | 539. | 539. |
| TOTAL | <u>114,843.</u> | <u>131,309.</u> |

OTHER DIVIDENDS

| | | |
|----------------------------------|----------|----------|
| SANKATY HYA | 25. | 53. |
| BCIP II | 733. | 733. |
| BCIP III | 2,788. | 2,788. |
| SANKATY COPS (OTHER) | 168. | 168. |
| GS GLOBAL OPPORTUNITIES FUND LLC | 1,302. | 1,302. |
| GS HEDGE FUND PARTNERS, LLC | 11,241. | 28,257. |
| PROSPECT HARBOR INV | 276. | 3,580. |
| BC PTRS VIII | 624,916. | 624,916. |
| BC PTRS VIII-E | 162,194. | 277,738. |
| GS HEDGE FUND PARTNERS III, LLC | 2,984. | 6,937. |
| GS EMERGING MARKETS OPP | | 2. |

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 8 (CONT'D)

| | | |
|-----------------------------------|---------|----------|
| DYNAMIC EQUITY MGRS: PORTFOLIO 2 | 15,612. | 15,680. |
| BC PTRS IX | 3,650. | 4,874. |
| SELECT COMMODITIES STRATEGIES, LL | 1,006. | 1,739. |
| FAIRHOLME: DYNAMIC EQUITY | 3,813. | 4,335. |
| WHITEHALL STREET GLOBAL REAL ESTA | | 3,842. |
| BCIP II-D | 955. | 1,772. |
| BC PTRS EUROPE III | 23. | 42. |
| BC PTRS X | 1,125. | 1,161. |
| BC PTRS ASIA | 30,116. | 33,347. |
| GS PROPRIETARY ACCESS FUND | 5,443. | 7,962. |
| BROOKSIDE CAP PTRS FD II | 59,766. | 78,172. |
| GOLDMAN SACHS # [REDACTED] | 90,653. | 333,308. |
| GOLDMAN SACHS # [REDACTED] | 20,381. | 20,381. |
| GOLDMAN SACHS # [REDACTED] | 162. | 162. |
| DIVIDENDS FROM FORM(S) 8621 | | 1,515. |

| | | |
|-------|-------------------|-------------------|
| TOTAL | <u>1,039,332.</u> | <u>1,454,766.</u> |
|-------|-------------------|-------------------|

US GOVT INT REPORTED AS DIVIDENDS
GOLDMAN SACHS # [REDACTED]

90,461.

| | | |
|-------|--|----------------|
| TOTAL | | <u>90,461.</u> |
|-------|--|----------------|

| | | |
|-----------------------|-------------------|-------------------|
| TOTAL DIVIDEND INCOME | <u>1,154,175.</u> | <u>1,676,536.</u> |
|-----------------------|-------------------|-------------------|

ATTACHMENT 9OTHER INCOME

| | |
|--|----------|
| OTHER INCOME/(LOSS) - SEE STMT | 8,100. |
| OTHER PORTFOLIO INCOME/(LOSS) - SEE STMT | -1,084. |
| CANCELLATION OF DEBT - SEE STMT | 72,653. |
| SELF CHARGED INTEREST - SEE STMT | 26,589. |
| SECTION 988 GAIN/(LOSS) - SEE STMT | -13,301. |
| SECTION 987 GAIN/(LOSS) - SEE STMT | 28,770. |
| OTHER ORDINARY INCOME/(LOSS) - SEE STMT | -17,647. |
| SWAP INCOME/(LOSS) - SEE STMT | -4,373. |
| SECTION 59(E)(2) - SEE STMT | -731. |
| SUBPART F INCOME - SEE STMT | 2,896. |
| FEE INCOME - SEE STMT | 18. |
| INVOLUNTARY CONVERSION - SEE STMT | 10. |
| GS # [REDACTED] - CURRENCY EXCHANGE INCOME | 8,107. |

| | | |
|--------------------|--|-----------------|
| TOTAL OTHER INCOME | | <u>110,007.</u> |
|--------------------|--|-----------------|

Other Income/(Loss) 8,100

| | |
|---|-------|
| Bain Captial Partners IX, LP | 664 |
| BCIP Associates II-D | 443 |
| Dynamic Equity Managers: Portfolio 2 (Series) | (25) |
| Goldman Sachs Hedge Fund Partners III LLC | 504 |
| Goldman Sachs Hedge Fund Partners LLC | (344) |
| Goldman Sachs Proprietary Access Fund LLC | 2,362 |
| Prospect Harbor Investors, LLC | 889 |
| Sankaty Credit Opportunities Investors, LLC | 76 |
| Sankaty High Yield Asset Investors LLC | 1,070 |
| Select Commodities Strategies, LLC | 2,461 |

Other Portfolio Income/(Loss) (1,084)

| | |
|---|---------|
| Goldman Sachs Hedge Fund Partners LLC | (12) |
| Goldman Sachs Proprietary Access Fund LLC | 29 |
| Sankaty Credit Opportunities Investors, LLC | 9 |
| Select Commodities Strategies, LLC | (4,822) |
| Whitehall Street Global Real Estate LP 2007 | 3,712 |

Other Ordinary Income/(Loss) (17,647)

| | |
|---|---------|
| Bain Captial Partners IX, LP | (1,925) |
| BCIP Associates II-D | (1,255) |
| Dynamic Equity Managers: Portfolio 2 (Series) | (25) |
| Goldman Sachs Global Opportunities Fund, LLC | 3,106 |
| Goldman Sachs Hedge Fund Partners III LLC | (354) |
| Goldman Sachs Hedge Fund Partners LLC | (3,812) |
| Goldman Sachs Proprietary Access Fund LLC | 1,214 |
| Prospect Harbor Investors, LLC | (8,703) |
| Sankaty Credit Opportunities Investors, LLC | 55 |
| Select Commodities Strategies, LLC | (5,948) |

Cancellation of Debt 72,653

| | |
|---|--------|
| Bain Captial Partners IX, LP | 1,899 |
| BCIP Associates II-D | 1,267 |
| Goldman Sachs Hedge Fund Partners LLC | 10 |
| Prospect Harbor Investors, LLC | 6,344 |
| Sankaty Credit Opportunities Investors, LLC | 1 |
| Whitehall Street Global Real Estate LP 2007 | 63,132 |

Self Charged Interest 26,589

| | |
|---|--------|
| Whitehall Street Global Real Estate LP 2007 | 26,589 |
|---|--------|

Section 988 Gain/(Loss) (13,301)

Bain Capital Partners Europe III, LP

(21) STATEMENT 9A

| | |
|---|----------|
| Bain Capital Partners VIII-E, LP | (4,679) |
| Bain Capital Partners Asia, LP | 2 |
| Bain Capital Partners IX, LP | (97) |
| BCIP Associates II-D | (18) |
| Dynamic Equity Managers: Portfolio 2 (Series) | 47 |
| Fairholme:Dynamic Equity (Series) | (128) |
| Goldman Sachs Hedge Fund Partners III LLC | 1,043 |
| Goldman Sachs Hedge Fund Partners LLC | 5,355 |
| Goldman Sachs Proprietary Access Fund LLC | (16,490) |
| Prospect Harbor Investors, LLC | (64) |
| Sankaty Credit Opportunities Investors, LLC | 2 |
| Select Commodities Strategies, LLC | (2,111) |
| Whitehall Street Global Real Estate LP 2007 | 3,858 |

| | |
|--------------------------------|---------------|
| Section 987 Gain/(Loss) | 28,770 |
|--------------------------------|---------------|

| | |
|---|---------|
| Bain Capital Partners VIII-E, LP | (4,058) |
| Goldman Sachs Hedge Fund Partners III LLC | (128) |
| Goldman Sachs Hedge Fund Partners LLC | (27) |
| Whitehall Street Global Real Estate LP 2007 | 32,983 |

| | |
|---------------------------|----------------|
| Swap Income/(Loss) | (4,373) |
|---------------------------|----------------|

| | |
|---|----------|
| Bain Capital Partners IX, LP | (72,292) |
| BCIP Associates II-D | 2,215 |
| Brookside Capital Partners Fund II, LP | 60,827 |
| Prospect Harbor Investors, LLC | 4,393 |
| Sankaty Credit Opportunities Investors, LLC | 484 |

| | |
|-------------------------|--------------|
| Section 59(e)(2) | (731) |
|-------------------------|--------------|

| | |
|---|-------|
| Goldman Sachs Hedge Fund Partners III LLC | (100) |
| Goldman Sachs Hedge Fund Partners LLC | (342) |
| Select Commodities Strategies, LLC | (289) |

| | |
|-------------------------|--------------|
| Subpart F Income | 2,896 |
|-------------------------|--------------|

| | |
|--|-------|
| Goldman Sachs Global Opportunities Fund, LLC | 2,896 |
|--|-------|

| | |
|-------------------|-----------|
| Fee Income | 18 |
|-------------------|-----------|

| | |
|---|---|
| Bain Capital Partners IX, LP | 5 |
| BCIP Associates II-D | 2 |
| Prospect Harbor Investors, LLC | 9 |
| Sankaty Credit Opportunities Investors, LLC | 2 |

| | |
|--------------------------------|-----------|
| Involuntary Conversions | 10 |
|--------------------------------|-----------|

| | |
|---------------------------------------|----|
| Goldman Sachs Hedge Fund Partners LLC | 10 |
|---------------------------------------|----|

[REDACTED]

EXPLANATION OF INCOME AND DEDUCTIONS

DEDUCTIONS

ATTACHMENT 10

INTEREST EXPENSE

NONALLOCABLE:

BC PTRS VI

BCIP II

GS HEDGE FUND PARTNERS, LLC

GS HEDGE FUND PARTNERS III, LL

WHITEHALL STREET GLOBAL REAL E

GS PROPRIETARY ACCESS FUND

1.

1.

2,270.

576.

12,982.

108.

TOTAL NONALLOCABLE

15,938.

NET INTEREST EXPENSE

15,938.

ATTACHMENT 11

AMOUNTS PAID OR SET ASIDE FOR CHARITABLE PURPOSES

AMOUNTS PAID FROM CURRENT YEAR'S INCOME

WHITEHALL STREET GLOBAL REAL E

BC PTRS X

33.

3.

TOTAL PAID FROM CURRENT YEAR'S INCOME

36.

ATTACHMENT 12

OTHER DEDUCTIONS SUBJECT TO THE 2% FLOOR

NONALLOCABLE:




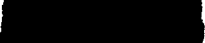
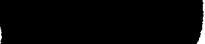

BC PTRS VI

475.

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 12 (CONT'D)

| | |
|--|----------|
| BCIP II | 203. |
| BCIP III | 26. |
| SANKATY COPS (OTHER) | 1. |
| GS HEDGE FUND PARTNERS, LLC | 48,363. |
| SUN VENTURE CAPITAL PARTNERS I | 16. |
| BC PTRS VIII | 49. |
| BC PTRS VIII-E | 6. |
| GS HEDGE FUND PARTNERS III, LL | 12,906. |
| DYNAMIC EQUITY MGRS: PORTFOLIO | 22,614. |
| BC PTRS IX | 23. |
| SELECT COMMODITIES STRATEGIES, | 24,868. |
| FAIRHOLME: DYNAMIC EQUITY | 27,284. |
| WHITEHALL STREET GLOBAL REAL E | 3,018. |
| BC PTRS EUROPE III | 1. |
| BC PTRS X | 51. |
| BCV PTRS 2007 | 2. |
| BC PTRS ASIA | 3. |
| GS GLOBAL EQUITY OPPORTUNITIES | 377. |
| GS EMERGING MARKETS OPPORTUNIT | 1,147. |
| GS PROPRIETARY ACCESS FUND | 6,190. |
| GOLDMAN SACHS # - MANAGEMENT FEE | 198,773. |
| GOLDMAN SACHS # - MANAGEMENT FEE | 16,908. |
| GOLDMAN SACHS # - MANAGEMENT FEE | 20,485. |
| TOTAL NONALLOCABLE | 383,789. |
| TOTAL DEDUCTIONS SUBJECT TO 2% FLOOR | 383,789. |
| LESS: 2% FLOOR LIMITATION | 0 |
| NET OTHER DEDUCTIONS SUBJECT TO 2% FLOOR | 383,789. |

TAX-EXEMPT INCOME (GROSS)

| | | |
|---------------------------------------|--|-------------|
| RESIDENT TAX-EXEMPT INTEREST | | |
| GS HEDGE FUND PARTNERS, LLC |  | 8. |
| GS HEDGE FUND PARTNERS III, LLC |  | 2. |
| TOTAL RESIDENT TAX-EXEMPT INTEREST | | 10. |
| NONRESIDENT TAX-EXEMPT INTEREST | | |
| GS GLOBAL OPPORTUNITIES FUND L |  | 80. |
| GS HEDGE FUND PARTNERS, LLC |  | 122. |
| GS HEDGE FUND PARTNERS III, LL |  | 36. |
| GS PROPRIETARY ACCESS FUND |  | 600. |
| TOTAL NONRESIDENT TAX-EXEMPT INTEREST | | 838. |
| TOTAL TAX-EXEMPT INCOME | | <u>848.</u> |